



## CREDIT CUBE - COLLATERAL

### Enterprise Collateral Management for Energy and Commodities Trading

**In a fast changing regulatory landscape, the management and automation of collateral processes is a vital requirement for trading companies.**

CubeLogic fully understands the needs of collateral managers and has brought to market an advanced collateral management solution for the Energy and Capital Markets sectors.

#### Fast Track to Advanced Collateral Reporting

The key to Credit Cube is to experience immediate business benefit, through technology. Credit Cube is a fast track to managing collateral, offering immediate business benefits without the need for expensive, long drawn-out implementation projects.

Credit Cube uses advanced Cube technology to offer an *ultra-fast, real-time analysis tool*. Users access the cube through a *familiar and easy-to-use Excel front end*. Using pivots and charts, reports and graphing can be easily displayed, with a *variety of breakdown criteria and multiple drilldown possibilities*.

There is *no complex set-up and configuration required*. A standard set of interfaces allow trades to be uploaded from a variety of trading platforms quickly.

Credit Cube includes a *powerful analysis tool and reporting engine, settlement, accrual risk, and current mark-to-market values*. Margin computations in the Credit Cube take into account all netting agreements and collateral, both settled and in flight.

Credit Cube can define and maintain a complete set of *margin letter templates* for automated margin calls.

Credit Cube Reporting utilizes Microsoft's SQL Reporting Services to provide a set of *standard pre-configured reports*, which can be delivered in Excel or PDF format. Moreover, users can *completely define their own reports* through the tool using the underlying Credit Cube data.

#### Cube features include:

- Completely automated collateral workflow process with full email integration;
- Extensive Collateral Reference Data capture including full Credit Support Annex rules;
- Support for all types of legal agreements, ISDAs and cross product master agreements;
- Impact management of collateral;
- Stressing and What-If analysis;
- Highly sophisticated reporting capability with multi-dimensional exposure analysis data cube;
- Dispute resolution and reconciliation;
- Support all types of collateral such as cash and letters of credit;
- Automatically compute interest on cash held and pledged.

#### Immediate business benefits:

- Increased staff productivity through the automation of daily margin processes reducing manual calculations and potential errors;
- Ensure timely calling of margin requirements and challenge incoming calls through reporting and drilldown;
- Real-time engine with nothing pre-calculated, allows new and potential collateral to be added to gauge the impact on exposure and call requirements;
- Exposure reporting from MTM, Delivered not Invoiced, Invoiced not Paid, PFE, and Expected Loss;
- Use of familiar, industry standard tools;
- Real-time, self-service reporting.

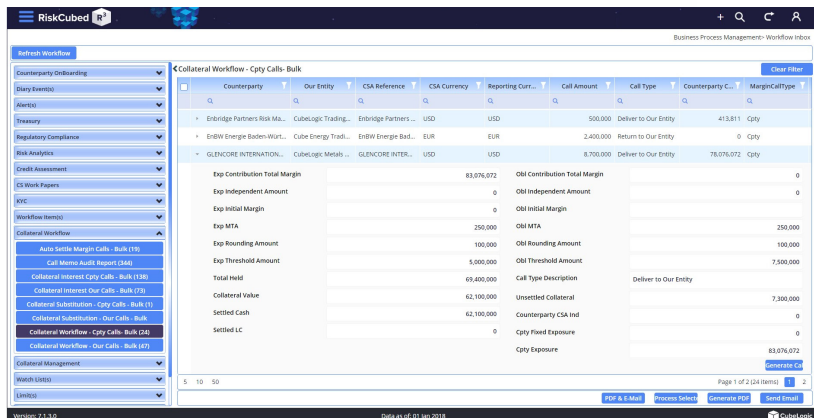


Figure 1: Margin Call Inbox

## The ultimate Business Intelligence tool

- Ultra-flexible multi-dimensional exposure Cube;
- Real-time calculation engine to compute daily margin calls;
- Manage all types of collateral in one place;
- Automate margin calls and perform liquidity analysis and what-if credit scenario analysis;
- Advanced reporting and analysis through Excel;
- Scalable solution for both large and small operations;
- Model counterparty downgrades;
- Highly extensible data mart;
- Manage all collateral contract reference data including the Credit Support Annex;
- Utilises the latest advanced Microsoft technology.

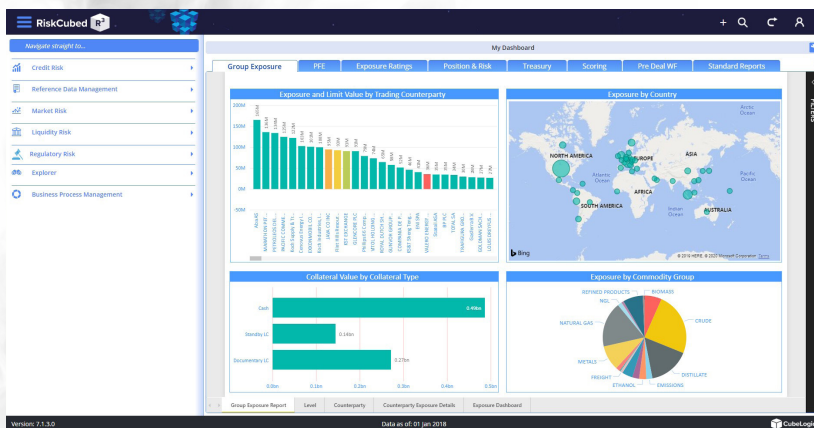


Figure 2: Credit Dashboard

## Technology Story

- Built on top of Microsoft's Business Intelligence platform;
- Advanced Cube database technology platform using Microsoft's SQL Server;
- Highly integrated with Excel for front end analysis directly on the Credit Cube;
- Sophisticated integration technology, ETRM agnostic;
- Microsoft Azure Compliant for Cloud-Based Deployment or on-premises.

**CubeLogic provides Business Intelligence products and services in risk management for the energy, commodity and investment banking markets.** In the current volatile market conditions, CubeLogic addresses the increasing demand for robust, cost effective Business Intelligence solutions for risk management. The founders of CubeLogic are all renowned experienced industry specialists who have an impressive track record of developing and implementing global risk IT solutions.