CubeLogic

REFERENCE DATA

Advanced Reference Data Management for Trading, Risk and Regulation

Financial and commodity companies need quick access to pertinent risk and trading reference data and solid controls for managing a variety of contractual information.

CubeLogic fully understands the needs of credit risk professionals and as such offers companies an advanced reference data management tool to complement our range of Cube products.

Fast Track to Managing Key Data Efficiently

Cube Reference Data Management is a fast track to gaining better control and understanding of the various contractual data in the organisation, offering immediate business benefits without the need for expensive, long drawn-out implementation projects. Reference Data Management uses advanced web technology to offer an ultra-fast, sophisticated web-based user interfaces to all key data. Users access the data from their desktop through any standard web browser.

The key to Reference Data Manager is to experience immediate business benefit, through technology. There is no complex set-up and configuration required. A standard set of interfaces allows one-off loads of all the static data from spreadsheets or other systems efficiently so users can quickly begin to realise the ease of use and control provided.

CubeLogic Reference Data Management can define and maintain a complete set of limit structures to be applied to the portfolio. Limits can be assigned at various levels in the hierarchy for individual or groups of counterparties. Exposures are measured and tracked against the limits.

Counterparty hierarchies can be managed as well as key KYC information.

BI Reporting allows reference data to be reported quickly and then exported to Word, Excel or PDF as required.

Cube features include:

- Highly sophisticated web-based user interface;
- Manage counterparty reference data including legal hierarchies, joint ventures and partial ownership structures;
- Full contracts management to capture and model ISDA, EFET, CPMA and other master netting contracts with links to physical signed legal documents;
- Manage hierarchies of trading agreements with multiple annexes;
- Full limits management;
- Capture collateral agreements;
- Fully manage the variety of different contractual and trade-based securities;
- Extensive reference data for multiple regulatory compliance initiatives such as EMIR and REMIT;
- Advanced search tools;
- Full audit trail of any changes including who, what and when.

Immediate business benefits:

- Increased staff productivity through the safe and structured control of all key static data;
- Report and manage the day-to-day maintenance of agreements including expiry dates and version controls;
- Alerts when contractual clauses can be exercised or contracts are expiring;
- Fully auditable database to support all compliance needs;
- Timely, meaningful and actionable reporting of static data changes.
- Full real-time integration with all Cube applications so changes to limits, hierarchies, and other reference data can be viewed and reported.
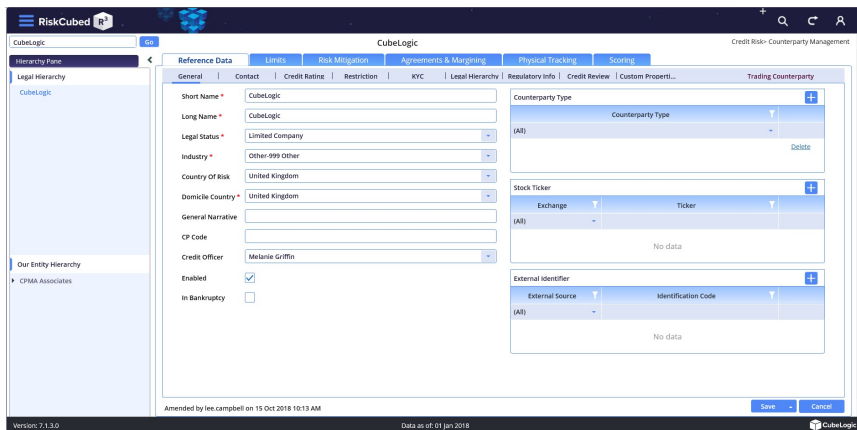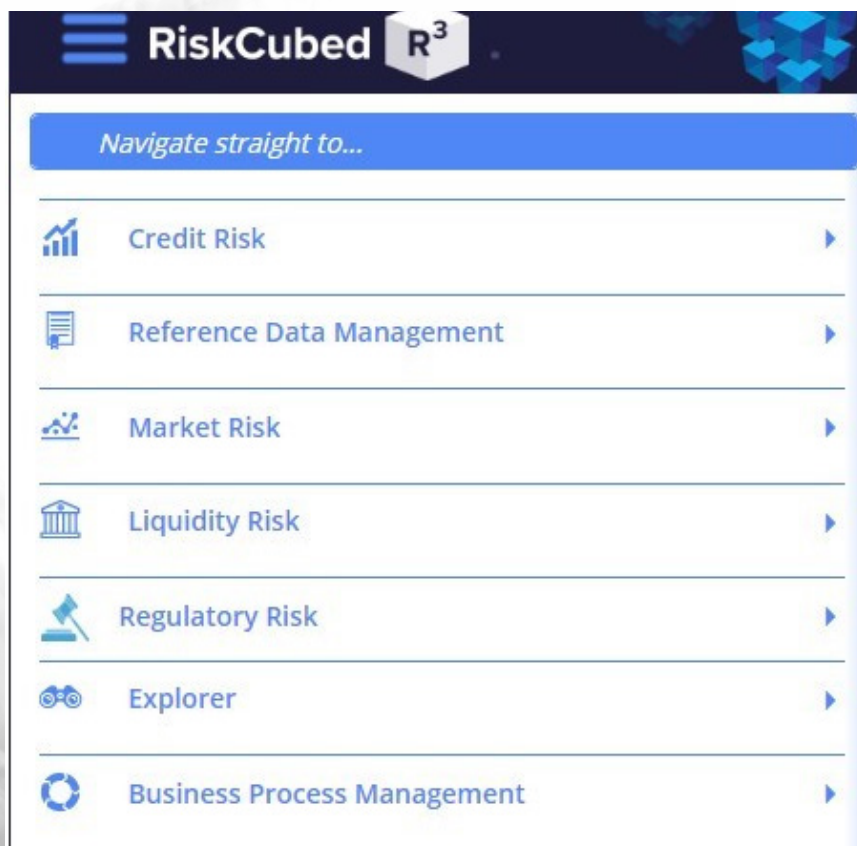
Figure 1: Counterparty Management

The ultimate Business Intelligence tool

- Ultra-fast web portal for all key reference data;
- Manage counterparty static;
- Capture and manage contract data including key clauses, downgrade triggers and MACs;
- Manage CSAs to drive the margining calculations;
- Capture collateral including contractual and trade-based securities;
- Capture ratings, PDs, CDS and other counterparty risk metrics;
- Flexible limit management tool for defining limit structures and maintaining counterparty limit policy;
- Capture regulatory reference data;
- Highly extensible data mart;
- No desktop installation required;
- Cloud or on-premises deployment.

Figure 2: The Web Portal Menu

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.

Find out more at **www.cubelogic.com**. Contact **emea@cubelogic.com** for more information.