

Why Business Intelligence?

Data management in Financial and Commodity markets is vital to obtain up to the minute data across the system landscape.

Successful management of data is a vital component to good trading and risk management. Data resides in many different systems, in spreadsheets and in paper document format. All of it needs to be brought together for trading, credit and market risk purposes to see one single version of the truth.

Business Intelligence

Business intelligence (BI) is a general term for the discipline of gathering, storing, analyzing, and providing access to data to help enterprise users make better business decisions. BI applications include the activities of decision support systems, query and reporting, online analytical processing (OLAP), statistical analysis, forecasting, and data mining. BI can be:-

- Mission-critical and integral to an enterprise's operations or occasional to meet a special requirement;
- Enterprise-wide or local to one division, department, or project;
- Centrally initiated or driven by user demand. The concept of self-service analysis of data is vital;
- 24/7 real-time for up to the minute information;

CubeLogic understand the needs of trading organisations and have applied BI technologies to provide key applications. Our BI applications make up the suite of products termed **RiskCube**.

Benefits realised include:

- Increased staff productivity through the automation of critical reporting requirements thereby reducing manual calculations;
- Real-time engine with nothing pre-calculated, allows any data changes such as new trades, new contracts, new

products or market shifts to be added into the **RiskCube** to gauge the impact on the trading portfolio immediately;

- Data Warehousing to capture and control key static data in the organisation.

Fast Track to Advanced Reporting and Tracking

RiskCube is a fast track to managing data, offering immediate business benefits without the need for expensive, long drawn-out implementation projects.

RiskCube uses advanced OLAP technology to offer an ultra-fast, real-time analysis tools. 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.

At the core, **RiskCube** includes powerful analysis tools for various business needs. We offer cubes for the following areas:-

- **Credit Risk** including general management of exposures, contracts and collateral, as well as more complex analytics for what-if, stressing, and simulated Monte-Carlo style potential future exposure and CVaR
- **Market Risk** using Monte-Carlo style VaR and stressing of market curves on the portfolio.
- **Position Analysis**, integrating multiple trading systems into a single real-time multi-dimensional position analysis cube.

RiskCube Reporting utilizes Microsoft's SQL Reporting Services to provide a set of standard pre-configured reports, which can be delivered in Excel or PDF

Product Highlights:

- Ultra-flexible multi-dimensional cubes for market risk, credit risk and trading;
- Advanced Management Dashboards;
- Real-time calculation and valuation engines;
- Stressing of curves;
- Reporting and data mining of all the key reference and transaction data;
- Different perspectives for different user needs;
- Liquidity and What-If analysis for market, credit and trading positions;
- Scalable solutions for both large and small operations;
- Rapid deployment to realize business benefits immediately;
- Highly extensible data mart;
- The ultimate Business Intelligence tool, utilizing the latest advanced Microsoft technology;
- Funded R&D programme.

Technology Story

- Built on top of Microsoft's Business Intelligence platform;
- Advanced OLAP database technology platform using Microsoft's SQL Server;
- Sharepoint web part for deployment of reports onto the portal;
- Highly integrated with Excel for front end analysis directly on the **RiskCube**;
- Advanced SSIS integration engine for linking in trades, curve and other reference data;
- SilverLight web technology for Static Data Management and Dashboarding.