

Logix launched the solution for financial and other institutions that need to manage risks that occur because of volatility of interest rates, currency rates and other market values, as well as credit risks of segments of business partners. Modules included in solution ensure automated measurement and modelling. Calculations in all modules support dynamic simulation of reinvestment scenarios and are not reliant on linear approximations via e.g. duration and convexity thus yielding relevant results even for large business parameter changes, which are typically used for stress tests. With this solution, **customer not only get help with compliance of its business to regulatory requirements but can also improve its own decisions with regard to risk concentrations.** Minimization of capital requirements decrease of credit losses, better monitoring and planning of interest margins are solution methodologies that ensure risk management in accordance with regulatory requirements and best practices for asset and liability management (ALM).

In addition to competitive pressure on institutions' operations, regulatory requirements are increasing as well in the analytical and reporting capabilities of companies. Logix therefore implemented a **reporting module that includes a framework for ad-hoc reporting by business users and a set of pre-defined reports.** The solution concept is also a thorough basis for meeting all future analytical requirements of ALM regulators. The reporting module provides an overview of the results of simulations and includes:

- **Abstract model for ad-hoc user-friendly reporting.** Using this model, business users have the ability to independently generate reports, perform ad-hoc analyzes and create data visualizations and dashboards. The abstract model includes all technical specifications of the data model, so use of the reporting module does not require any knowledge of underlying data structures by business users.
- **A set of pre-defined reports.** Included pre-defined reports cover all typical ALM measures like balance sheet data, exposure, interest and liquidity gaps, EaR and EVE. Segmentation and drill-down options for each individual position could be tailored to the attributes available in the customer's data sources.

The data structure of the reporting module is divided into data resulting from simulations and segmentation data. There is large volume of data that need to be processed as **data are gathered on most detailed level** for each individual contract position and cashflow projection. It is imported into the reporting module via a dedicated ETL process.

Logix is active in business analytics, which covers data warehouse design, data integrations, data quality assurance and security in data warehouses, all of which are complemented by business reporting and predictive analytics systems.