

DataGenic

integrating your world

Genic CurveBuilder

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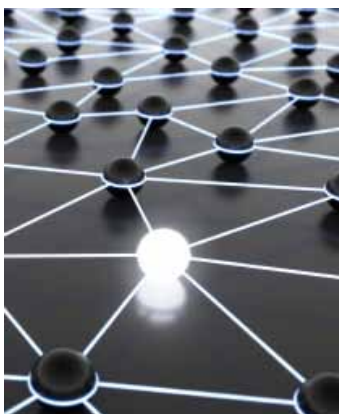
Any Asset Class. Any Curve. Any Time

Given the importance of forward curves for mark-to-market, risk exposure, key inputs for derivative pricing models and trader evaluation strategies, it is paramount to ensure this valuable and extremely important curve data is captured, managed, derived and distributed in a robust, scalable, auditable and automated environment. Genic CurveBuilder provides that environment.

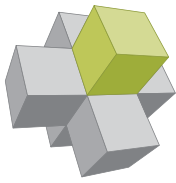
Fully integrated with Genic DataManager and Genic Workflow and offered as an optional module, this purpose-built application provides the flexibility and controlled framework for the automated generation of forward curves for any asset class.

5 Step Process

- 1 Create definition properties
- 2 Select curve construction methods
- 3 Test and validate curve
- 4 Define curve schedule
- 5 Publish curve to multiple systems



The simple 5 step set-up process for curve construction offers complete flexibility and transparency to the user and management alike. Official end-of-day and real-time latest curves can be defined and maintained by Genic CurveBuilder. Whether you are trading oil, gas, power, interest rates, or other asset class, you can build the forward curve using one or more of the four combinations that are offered: Simple Composed, Derived, Rules-Based and Custom.



Delivering Immediate Benefits

- **Delivers immediate and impactful ROI** — Line-of-business users can quickly model any forward curves for optimization and automation.
- **Gives visibility and control to the business** — Business owners have visibility into curve methodology, process monitoring and status alerts.
- **Ensures central management of curve construction processes** — Full traceability, versioning and auditing ensure all curves are managed for compliance and risk purposes.
- **Helps provide competitive advantage** — Faster information flow for rapid decision making and improved operational and strategic planning.
- **Eliminates the boundaries between applications, systems, and people** — Supports an unlimited variety of curve construction methods with multiple human-system dependencies.

Unrivalled Flexibility

We realise that every client is different. That's why Genic CurveBuilder is not the traditional homogenous 'black box' that force fits your business requirements into a software vendor's perception of what you need. Genic CurveBuilder is simply the most powerful and flexible forward curve builder and management application in the marketplace today.

Simple Composed Forward Curves

Using a set of configurable rules (non-overlapping) that can be applied to any asset class, forward curves are synthetically created from the available tenor points in the curve structure.

Rules Based Forward Curves

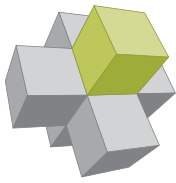
For the simple to the most complex curves, a rules-based framework offers unlimited flexibility in the creation of the curves. Using a definable English language-based logic, all rules are then interpreted automatically using an expert system. Rules can be expanded and re-applied to other curves.

Derived Forward Curves

With the provision of a formula editor, in-built time intelligence, quoting and rollover calendars and a library of over 250 formulae to choose from, complex curve calculations and curves based on curves can be derived with ease.

Custom Forward Curves

Offering client-side java programming with server-side execution is the last of our four forward curve construction methods. Maybe as a company you already have many curves in Java but you want them calculated and processed in a more controlled and transparent environment or you simply like Java to construct your curves!



Easy Curve
Creation



Multiple Curve
Creation
Methods



Define Curve
Rules without
Programming



Define
Schedule &
Notifications



Perform Curve
Validation



Establish
Automated
End of the Day
Processes



Perform Rigorous
Tests and
Research



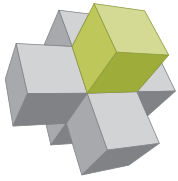
Visualise in
Multiple Curve
Views



Easily Navigate
Data Models and
Meta Data

Areas of Application

- **Versioning | Roll-back**
Curve and Curve Methodology versioning | Transactional integrity
- **Visualisation**
Multiple curve views: Date, Label, Date point history, surface
- **Entitlements | Security**
LDAP Security | User and System Curve control
- **Test Area | Validation**
Pre-production research and test area | Extensive curve validation libraries
- **Workflow Management | Scheduling**
Extensive Process Definition | Server side scheduling
- **Supports All Major Compliance Regulations**
Self documenting audit trail for all curves, meta data, curve methodology
- **Straight Through Processing**
Real time curves and transactional integrity | Publish direct to TRM, Business Intelligence Tools, other 3rd Party
- **Any Asset Class**
Self documenting audit trail for all curves, meta data, curve methodology
- **Flexible Curve Construction Methods**
Four methods available | No construction methodology limitations
- **Golden Copy | Production Curves**
Fully versioned production curves | Freeform curve naming conventions



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About DataGenic

Since its creation in 2002, DataGenic is recognised as an international specialist in the delivery of data management solutions. DataGenic has developed an unrivalled knowledge of interval data, market pricing and reference data required by the industry, the complex usage of this data in analysis, trading, decision support, risk management, portfolio optimisation, operations and sales, and the technology needed to deliver and integrate information across the enterprise.

From a low-cost entry level to a full enterprise strength system, DataGenic sets a new standard in data management and operational efficiency by delivering the system infrastructure, flexibility and features to benefit from all their data assets within operational business processes.

Contact Information

For more information about DataGenic and how we can help your business please contact your nearest office.

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