

# PnLInsight<sup>3</sup>

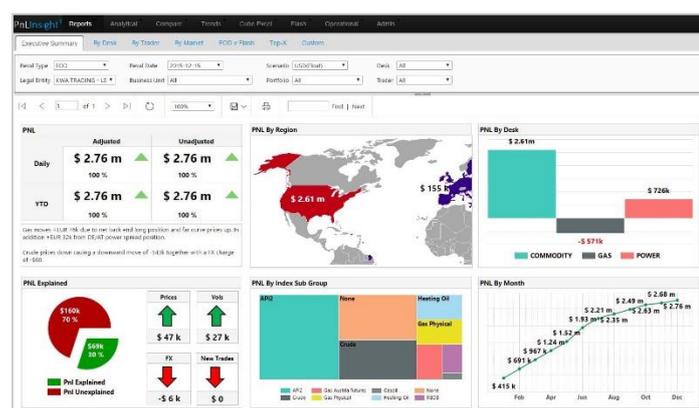
An Openlink Endur focussed complete Reporting & Operational solution for PnL, Attributes, Prices and Exposures

## Advanced Endur PnL and Position Business Intelligence tool

**PnLInsight<sup>3</sup>** is a specialised reporting solution for Openlink Endur clients, delivering immediate commercial advantage, without the need for expensive customised development projects.

**PnLInsight<sup>3</sup>** incorporates deep knowledge of Endur PnL and PnL Explained analytics and data model and optimises this for end user reporting and BI needs.

The back-end of the product uses advanced OLAP technology to offer a super-fast reporting and analysis tool.



From the front-end, users can report using either the dedicated, intuitive front end or through a familiar Excel link to the underlying cube. The **PnLInsight<sup>3</sup>** report GUI allows additional customised user reports to be added in. The reporting layer enables mapping functionality for grouping and hierarchies to be created.

In addition to the reporting capability of **PnLInsight<sup>3</sup>** there is also an *operational layer* which allows Flash PnL to be run in Endur, PnL Adjustments to be added via a two-step authorisation process with the resultant Adjusted PnL recalculated in seconds and Comments at Desk, Book, Executive level to be added in for reporting purposes.

## Reporting Features include:

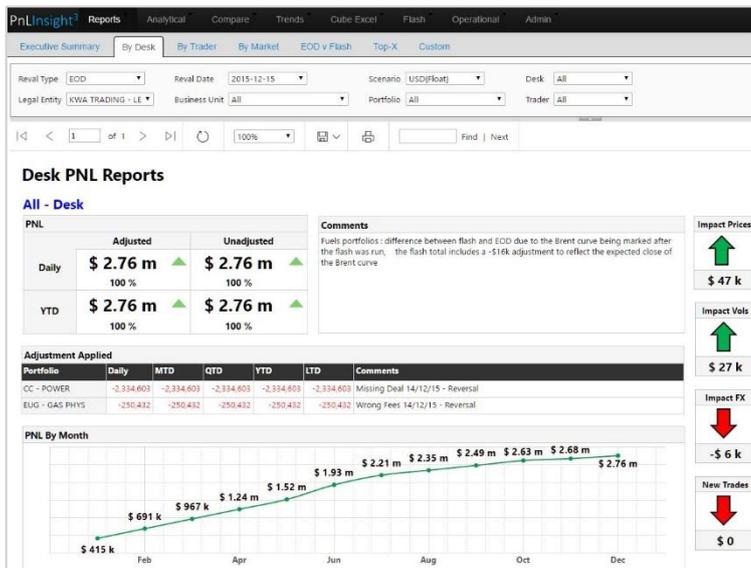
- Modern, intuitive dashboards
- Pre-packaged Reports including Executive, Desk and Top-X reports
- Ability to add customised reports
- Self-service BI
- Full linkage between PnL, PnL Explained and Position and Prices
- Drill through capability and full Drill Down to individual trades
- Ability to calculate Daily, MtD, YtD, QtD, FYtD PnL
- Ability to carry forward Matured trade PnL in LtD
- Ability to create and handle complex portfolio, curve, book hierarchies
- Compare different data sets, including EOD v Flash
- Full integration with Excel

## Operational Features include

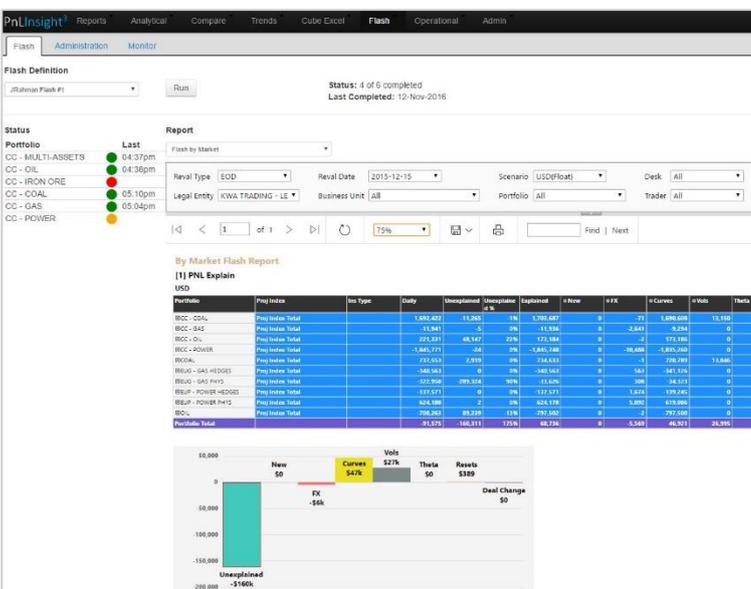
- Trigger Flash in Endur and view resulting values
- Make PnL Adjustments (via a two-step authorisation process) and have recalculated PnL values available immediately
- Add in Comments at Desk, Book, Executive level to be added in for reporting purposes

The screenshot shows the 'PnL Adjustments' table in the Operational layer. The table includes columns for Reval Date, Desk, Comment, Type, Input By, Input Date, Authorised By, and Authorised Date. Below is a summary of the data rows:

Reval Date	Desk	Comment	Type	Input By	Input Date	Authorised By	Authorised Date
05-Apr-2016	GAS	OTB spreads widened at near end, causing 20k PnL	Desk	JJoseph	05-Apr-2016	HElthan	05-Apr-2016
05-Apr-2016	POWER	Holland/Australia spread narrowed at far end, lea...	Desk	JJoseph	05-Apr-2016	HElthan	05-Apr-2016
05-Apr-2016	TREASURY	US Interest Rates narrowed at far end, leading...	Desk	JJoseph	05-Apr-2016	HElthan	05-Apr-2016
05-Apr-2016	COMMODITY	Dubai / GO spread widened at near end, causing...	Desk	JJoseph	05-Apr-2016	HElthan	05-Apr-2016
05-Apr-2016	COMMODITY	GTS spreads and Holland/Australia spread narrowed...	Executive	JJoseph	05-Apr-2016	HElthan	05-Apr-2016
04-Apr-2016	GAS	TIGP spreads widened at far end, leading to 22k	Desk	Atsabella	05-Apr-2016	HElthan	05-Apr-2016
05-Apr-2016	POWER	German/France spread widened at far end, leadin...	Desk	Atsabella	05-Apr-2016	HElthan	05-Apr-2016
04-Apr-2016	TREASURY	US Interest Rates narrowed at far end, leading...	Desk	Atsabella	05-Apr-2016	HElthan	05-Apr-2016
04-Apr-2016	COMMODITY	Singapore Crack spread narrowed at far end, lea...	Desk	Atsabella	05-Apr-2016	HElthan	05-Apr-2016
04-Apr-2016	POWER	US Interest Rates and Singapore Crack spread ra...	Executive	Atsabella	05-Apr-2016	HElthan	05-Apr-2016
01-Apr-2016	GAS	HEP spreads widened at near end, causing 21k PnL	Desk	BJames	02-Apr-2016	HElthan	02-Apr-2016
01-Apr-2016	POWER	German/France spread narrowed at near end, cau...	Desk	BJames	02-Apr-2016	HElthan	02-Apr-2016
01-Apr-2016	TREASURY	EURIBOR Interest Rates narrowed at near end, ca...	Desk	BJames	02-Apr-2016	HElthan	02-Apr-2016
01-Apr-2016	COMMODITY	Brent / GO narrowed at near end, causing 75k PnL	Desk	BJames	02-Apr-2016	HElthan	02-Apr-2016



GUI and Executive Report



Running Flash

PnL Adjustments

Authorise	Legal Entity	Business Unit	Portfolio	Adjustment	CCY	Adjustment Type	Start Date	End Date	FX Conversion Method	Comments	User	Date
☐	KWA TRADING - KWA - LE	KWA - AGS	AGS	9500	USD	Daily	2015-04-06	2015-04-06	Endur Spot FX	PnL Revers...	HARIE	2015-04-06
☐	KWA TRADING - KWA - LE	KWA - AGS	AGS	9500	USD	MTD	2015-04-06	2015-04-06	Endur Fixed FX	PnL Revers...	HARIE	2015-04-06
☐	KWA TRADING - KWA - LE	KWA - AGS	AGS	9500	USD	QTD	2015-04-06	2015-04-06	Endur Fixed FX	PnL Revers...	HARIE	2015-04-06
☐	KWA TRADING - KWA - LE	KWA - AGS	AGS	9500	USD	YTD	2015-04-06	2015-04-06	Endur Fixed FX	PnL Revers...	HARIE	2015-04-06
☐	KWA TRADING - KWA - LE	KWA - AGS	AGS	9500	USD	LTD	2015-04-06	2015-04-06	Endur Fixed FX	PnL Revers...	HARIE	2015-04-06
☐	KWA TRADING - KWA - LE	KWA - AGS	AGS	-9500	USD	Daily	2015-04-07	2015-04-07	Endur Spot FX	PnL Revers...	HARIE	2015-04-06
☐	KWA TRADING - KWA - LE	NA - POWER	HEDGES	3500	USD	Daily	2015-04-06	2015-04-06	Endur Spot FX	Wrong Brok...	Blames	2015-04-06

Adding PnL Adjustments

Business benefits:

- One-stop-shop for PnL
- Does not require extra upstream vendor (i.e., Openlink) licenses
- Improved monitoring and investigative tools
- Full transparency of PnL and Position moves
- Ability to compare datasets such as different scenarios and revaluation types (Flash v EOD, EOD v Market Valuation, Discounted v Undiscounted)
- Able to trigger Flash and report in same tool as EOD
- Operational ability to add and authorise PnL Adjustments
- Handle millions of data points and history of PnL and Positions
- Use of familiar industry standard tools

To discuss your requirements please contact [info@kwa-analytics.com](mailto:info@kwa-analytics.com)