# Tokyo Stock Exchange Case Study: Margin Data Validation, Comparison and Reporting

JAPAN EXCHANGE GROUP
TOKYO STOCK EXCHANGE

Karabiner Software

## The Client

Japan Securities Clearing Corporation, Japan's leading clearing house, performing key financial markets operations for Japan and the global economy.

## The Challenge

To validate cleared OTC derivatives initial margin data of its clearing members and member's clients portfolios by generating comparison reports and performing data analysis on aggregated and detailed VaR P&L vector data delivered by two (production and validation) risk systems.

## The Solution

- Take advantage of icCube easy configuration of multiple data sources and programmable data transformation (ETL) functionality to create analytic cubes to view, compare and analyze data between risk systems.
- Use icCube built in interactive data and visual reports to create a set of report templates which users can utilize in their web browsers to visualize and analyze various critical data measures.

## The Result

- *Risk analysts are now able to view a menu of comparison reports in their web browsers, customize and interact with the reports and export them in various formats as needed.*
- *Critical initial margin data can now be validated quickly and easily and any discrepancies can be highlighted and investigated.*
- *The institution is using this project to gain experience in using modern business intelligence technologies in order to consider more advanced visualization and interactive reports, real-time data feed options and future ways to share data and reports with its clearing members and member's clients outside the institution.*

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