



ENERGY ETRM SUITE

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## THE COMPLETE ENERGY TRADING PORTFOLIO AND RISK MANAGEMENT SOLUTION

The ETRM Energy Suite is one of the leading applications in the market for Energy Trading & Risk Management platforms, used by the major utilities that daily manage their core business by means of this platform functions.

The complexity of the Electric Exchange operations, the need to take rapid decisions based on reliable and timely information, the requirement to constantly check the position of the company, both in terms of financial exposure and the availability of energy, require the support of an IT platform able to provide full and effective integration with the systems of the Market Keeper (GME, EEX, etc.), with the Trading Platforms (Trayport, TFS, etc.), with the electrical network supervisors (TERNA, SNAM Rete Gas, etc.), and finally with internal and / or external company information systems, (AFC, Tolling, SAP, etc.).

## THE PLATFORM

The company is constantly engaged in updating its products, as well as to manage their evolution, in order to efficiently respond to the growing new demands posed by the globalization and the need to successfully compete on international markets.

Combining the experience matured in developing the Exchange Electricity and the GAS Markets and its historical tradition in process control for large industrial plants (including refineries, hydrocarbon plants, off shore platforms, power plants, etc.), our capabilities encompass all sectors of Power, Oil & Gas and Industry. Today, the company represents a unique player in Europe able to propose a wide range of solutions specifically designed to fully meet the information and process requirements of its customers. The in depth skills on operational activities of Trading and Risk Management, matured through the experience gained over years and years of strict partnerships with companies specialized in the Energy sector puts us in a unique leadership position both as a System Integrator and as a Company highly expert and affordable in Energy markets, especially for the analysis and evaluation of issues related to the risk and the management of complex projects.

## THE ENERGY ETRM SUITE

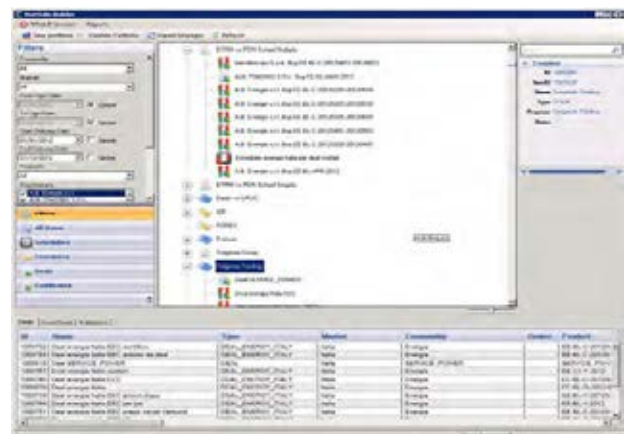
The Energy ETRM Platform Suite is designed to meet the activities of the Front, Middle and Back Office organization. Under a single fully configurable platform it allows to have readily available all the

tools required to support all the daily activities including:

- Deal capture, pricing and data acquisition
- Portfolio management and reporting
- Scheduling and bidding
- Deal verification and confirmation
- Risk analysis and reporting
- Contract management
- Settlement
- Hedge accounting.

ETRM Platform Energy Suite permits to handle most of its processes in an intuitive configuration/parametric operational mode that reduces the "time to market" of the Company business units and, at the same time, allows the ICT structures to grant robustness and reliability of the solution. The functionality of all the operations have been designed to quickly and easily map the processes and controls of the Front Office and Middle Office within a shared and common secure environment.

The powerful development tools, based on Microsoft Workflow Foundation, permitted the development of an work environment where all the activities can be completely independently managed, according to the paradigm WYSIWYG (What You See Is What You Get).







## THE RISK MANAGEMENT

The Risk Management Module represents a strength point of the Energy ETRM Platform Suite. It is structured to provide a complete highly configurable operating environment, where the risk engines for each solution are executed in full safety.

This structural organization has been thought to allow running of calculation engines external to the system even if developed under Matlab or other equivalent computational suites.



## OUR MODELS

- Price scenarios: models for the management of historical series, processing of forward series, projection of curve hourly price, sensitivity and stress test
- Measurements of exposure: fair value (M2market and M2model), Profit at Risk (PaR), Value at Risk (VaR) simulation, cash flow at risk, profit and loss (trading), parametric VaR (trading)
- Identifying risks: break down by risk factors,

measures of sensitivity to prices, quantity exposure of forward points (trading)

- Hedging: simulation swaps/options, generation of variance/covariance matrix, analysis production unbalances
- Evaluation margins: expected contribution margin, PaR (Profit at Risk) cash flow at risk, frequency distributions

## THE DELIVERY ORGANIZATION

The company resources assigned to implement projects and deliver services feature high level of skills in the various correlated technology areas. The organization as a whole is staffed in such a way to encourage synergy between the various competences and services.

A solid technical component ensures delivery in the various service supply/design/delivery areas, according to a quality oriented approach and with a strong focus on standardization of operation and activity management.

In order to allow us to anticipate and optimally face upcoming market requests its human resources are periodically required to attend training courses on new regulatory issues and on innovative coming technologies.





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