

@ENERGY/PowerWorks

Energy practitioners are facing growing demands from investors, regulators, and counterparties to measure, manage, and disclose their portfolio risk profile, and ensure that they comply with best practices. Prior to committing resources in today's market environment, it is vital to take a holistic view of your portfolio to get a realistic measure of possible outcomes so that you can make well-informed decisions.

Product Description

@ENERGY/PowerWorks is a simulation-based tool designed to allow users to easily construct and examine the risks and exposures of a portfolio of physical and financial energy assets. Independent power producers, energy marketing firms, private-equity backed firms, municipal utilities and other energy firms can value and understand the individual and combined risks of their retail contracts, generation assets and financial positions to fully realize the true value of their portfolio.

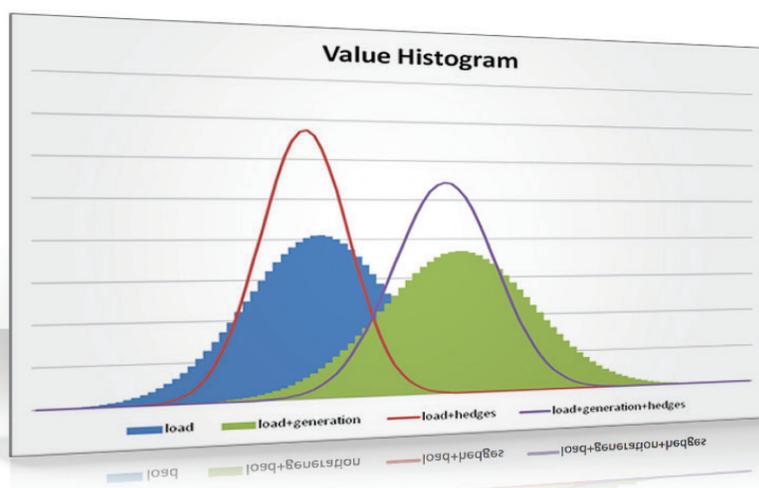
What makes @ENERGY/PowerWorks unique?

- Drill down from portfolio view to individual instrument level
- Choice of multiple models for risk factor simulation
- Flexible interface for changing contract and modeling requirements
- Detailed modeling of physical asset constraints and costs
- Reporting capabilities for aggregating values, costs, and commodity

Key Features

- Valuation of the entire portfolio of assets and liabilities
- Quantify the risks embedded in your exposures
 - Earnings-at-Risk (EaR)
 - Cash Flow-at-Risk (CFaR)
 - Margin-at-Risk (MaR)
- "What if" scenario building and analysis on the fly
- Supports many standard and advanced risk factor models for spot and forward prices, load, weather and other stochastic variables
 - Full calibration of the risk-factor models using historical data
 - Term structure of volatility, correlation and forward values
 - Flexibility to simulate using user-provided, historically-calibrated or combination of model parameters
- Broad Asset and Instrument Coverage:
 - Generation Assets
 - Fossil-fuel: Coal, Combustion Turbine and Combined Cycle Gas-fired plants
 - Renewables: Wind, Run-of-River Hydro, Solar, Geothermal, Biomass
 - Costs and operating characteristics, emissions, ancillary services, cogeneration

- Retail Power and Gas Full Requirements/Load-Serving Deals
 - Load Caps and Floors, fixed and indexed contract prices - counterparty economic motives
- Financial Hedges
 - Daily & monthly swaps and options
 - Asian and GasDaily options
 - Heat rate swaps and options
- Power Transmission and Gas Transportation
 - Transmission/Fuel losses, variable charges, outage/interruption rates
- Weather Derivatives
 - HDD/CDD swaps and options and Weather-contingent options



Software Architecture

PowerWorks is a Microsoft Excel® Add-In that is completely written in C/C++ providing fast calculations. It includes Excel Add-In functions (xll files), customizable Excel templates, and extensive documentation. When installed, the PowerWorks xlls add functions to Excel that can be used like the built-in Excel worksheet functions, allowing users to customize the existing templates or create new ones. PowerWorks is also available as a library for Unix and Windows programmers who want to incorporate its functions into custom and third-party C, C++, Visual Basic, and SQL database applications.



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