

Working with internal analytics & ETRM systems

This fact sheet outlines how Lacima Analytics works flexibly with both internally developed and third party systems and analytics.

Integration with front, mid & back office systems

- Lacima Analytics acts as a “plug-in” system, which “pulls” contract and market data (e.g. spot prices, forward curves and interest rates) from other systems including: ETRM, market information and finance systems.
- Lacima Analytics can be integrated directly to one or more source systems as well as via a staging database.
- Integration to other systems can be conducted via an incrementally phased approach if preferred i.e. to one system at a time.
- Data results can be analysed directly in the application, exported to Excel, viewed in the report designer, or exported to third party systems via database views for analysing within existing systems
- Consolidated reporting across disparate ETRM systems can be achieved.

Incorporating custom analytics models

- Lacima Analytics allows users to design their own payoff functions (using Microsoft Excel-like formulas), to model a specific risk factor, bespoke contract type, or to integrate a unique asset into risk reporting.
- Lacima Analytics supports the concept of composite risk factors – user specified transformations of input simulations.
- Bespoke payoff and pricing functions can also be implemented in a .Net compatible programming language such as C#.
- Lacima Analytics’ plug-in architecture allows for customisation without changes to the application itself, ensuring compatibility with future application upgrades.

About Lacima

Lacima is a specialist provider of software and advisory services dedicated to valuation, optimisation and risk management for global energy markets. We help you to maximise your profit potential and make more informed decisions by providing tools that yield more accurate valuations, hedging analysis and risk exposure analysis for portfolios of financial contracts and physical assets.

Clients of our software and services include structuring, valuation and risk teams in vertically integrated energy companies, energy retailers, financial institutions and large energy consumers in Europe, North America and Australasia.

Our software solutions have been developed and implemented by peer-recognised experts in energy analytics, offering an unparalleled level of expertise and personalised support.

For further information, visit www.lacimagroup.com
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