

FEA[®] @ENERGY SUITE

The **FEA @ENERGY** suite is a set of functions that is used for valuing derivative instruments and asset optimization in the energy, metals, and soft commodity industries. The functions are available as both Microsoft Excel add-ins and C++ libraries, and are comprised of the following separately licensed modules:

FEA[®] @ENERGY/Basics

Values common exchange-traded and over-the-counter derivatives traded in the power, natural gas, oil, coal, metal, agricultural, and soft commodity industries.

FEA[®] @ENERGY/Advanced

Values multi-asset and compound energy derivatives associated with transportation, transmission, tolling agreements, and refining.

FEA[®] @ENERGY/Swing

Values swing contracts common in the natural gas and power markets.

FEA[®] @ENERGY/SwingPLUS

Values complex structured swing contracts using Monte Carlo simulation.

FEA[®] @ENERGY/Forward Curve

Calibrates forward price curves, and other model parameters from historical data.

FEA[®] @ENERGY/Calibtool

Calibrates standard FEA models based on historical time series of prices, estimating volatility and correlation term structures and mean-reversion rates.

FEA[®] @ENERGY/Storage

Real options-based decision support, optimization and valuation tool for aquifer, reservoir and salt dome storage facilities.

FEA[®] @ENERGY/StoragePlus

Real options-based decision support, optimization and valuation tool for storage assets connected to multiple markets.

FEA[®] @ENERGY/PowerStorage

Asset optimization and valuation tool for electricity storage.

FEA[®] @ENERGY/Power Generation

Asset optimization and valuation tool designed to manage and hedge power generation assets and structured tolling agreements.

FEA[®] @ENERGY/StructureTool

Simulation-based tool designed to allow users to efficiently compute values and hedge statistics of user-defined exotic and structured products.

FEA[®] @ENERGY/PowerWorks

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.

FEA[®] @ENERGY/WindWorks

New module for balancing uncertain wind generation with a portfolio of conventional energy assets and associated contracts.

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