

# BookRunner®

## Monitor, Measure and Optimize Risk



As energy markets continue to experience high levels of volatility, the ability to measure and manage risk has become a priority for industry players. Energy market participants face the challenges posed by the need to manage their exposures to commodity prices, interest rates, foreign exchange rates, shifting volumetric profiles and credit risk. These changes can result in financial losses, credit downgrades, regulatory disallowances and the erosion of stakeholder value. Increasingly there is recognition that the availability of accurate and timely information on market and credit risks can provide that key competitive advantage in an industry ruled by uncertainty. This requirement to control and to optimize the complex risk profiles associated with their involvement in energy markets has compelled industry participants to pursue powerful risk management solutions.

### Risk Solutions for Energy

Combined with SAS® Risk Dimensions, BookRunner® provides the most advanced middle-office platform including the most powerful risk analytic engine in the market today!

Find out more at

[www.RiskAdvisory.com](http://www.RiskAdvisory.com)

### Ask yourself, how do we

- accurately measure the value and risk in our portfolio of commodity exposures?
- ensure data integrity and reduce the risk of error in our portfolio-tracking model?
- account for the real options in our asset portfolio?
- effectively model the volumetric risk in our commodity positions?
- ensure that senior management receives timely and informative position and risk reports?
- capture both existing and potential counterparty credit exposure?

### Manage risk with confidence

BookRunner enables energy market participants to capture market positions and proactively measure and manage risk and credit exposure associated with energy market volatility. With an implementation time measured in weeks – not months – BookRunner gives you low cost of ownership in a client-proven, street-tested, risk management solution.

### BookRunner provides

- Multi-commodity support, including Electricity, Natural Gas, NGL's, Crude Oil, Coal and associated derivative products;
- Comprehensive deal capture within a database environment;
- Physical Spot and Forward Contracts, Transportation, Storage, Futures, Fixed / Float and Basis Swaps, Vanilla and Exotic Options;
- Mark-to-Market, Value-at-Risk, Earnings-at-Risk, and Credit-Value-at-Risk;
- Industry leading market and credit risk modules;
- Collateral management;
- A gallery of 75 pre-configured reports;
- Automatic market data updates via live feeds;
- Detail and summary reports such as Transaction Activity, Mark-to-Market, Financial Exposure, Physical Volumetric Exposure, FX Exposure, Settlement Reconciliation, and Counterparty Credit Risk;
- FAS 133 reporting and documentation;
- Multi-currency support;
- Settlement billing;
- Confirmation letters.



# Simplifying A Complex World.

## RiskAdvisory and SAS

Acquired in 2003 by SAS, the world's largest privately-held software company, RiskAdvisory has completed engagements with more than 220 corporations, institutional investors, governments and other energy market participants. We offer risk management software solutions that are reliable, easily understood and provide clients with the ability to achieve best industry practice standards with respect to the capture, quantification and reporting of energy market and credit risk.

Combining the strengths of RiskAdvisory and SAS, organizations can now achieve a holistic view with respect to data management, risk analysis and risk reporting. Our software solutions offer front-office deal capture capability for an expansive range of energy instruments and a powerful suite of risk analytics, giving companies a practical risk management solution they need to compete successfully in today's volatile energy markets.

## Contact Us

For more information, please visit [www.RiskAdvisory.com](http://www.RiskAdvisory.com)  
Contact us at [RiskAdvisory@sas.com](mailto:RiskAdvisory@sas.com) or by telephone  
Canada (403) 263-7475    United States (704) 814-8721

