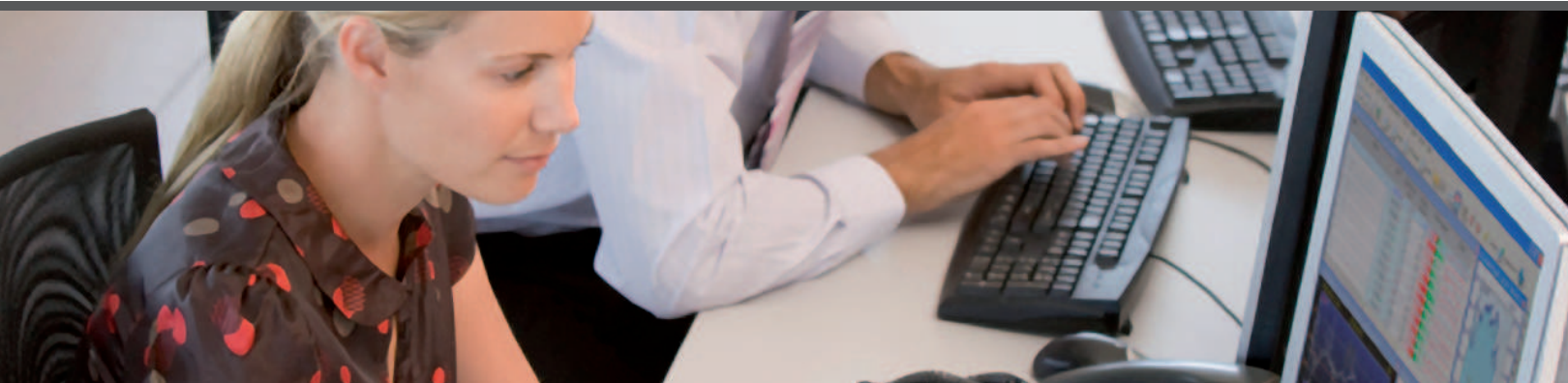


## Product Overview

# Market Data Warehouse 5.0



A single centralized repository designed to store, manipulate, and analyze market data.

The competitive energy marketplace requires continual tracking of price indexes, quick analysis to support deal origination and trading, and automated capabilities for creating contract-related price or cost indexes for use in settlements. In addition, energy professionals throughout a company benefit by being able to rely on a single centralized market pricing data warehouse for quick and reliable access to historic and forecast pricing information.

Market Data Warehouse supports these business uses, either as a standalone data warehouse, or integrated with other Energy Portfolio Management modules for solving larger data processing and analysis problems.

### **Market Data Warehouse Provides Energy Organizations a Tool for:**

- Improving trading and planning decision quality through its analytical tools
- Providing a central system to efficiently manage complex pricing information from numerous sources

It organizes and stores spot (cash) and forward pricing data for multiple commodity types. It also provides graphic presentation features and analytical tools to assist with energy transaction decisions.

### **Data Capture and Warehousing**

Market Data Warehouse allows data capture and price data viewing with a simple user interface. Data is entered in the same format as the market sources and can be captured at multiple levels of granularity – subhour (5, 10, 15, 30 min), hour, day, week, month, and year. This capability allows for capture of spot electricity market forecasts and daily market clearing prices, such as pool or ISO auction prices. As well, standard forward-based products for any energy commodity or currency FX rate can be captured. Both user and application security are provided to allow selective access to sensitive data.

Acquiring volumes of detailed data can be a time consuming and error-prone clerical exercise. Market Data Warehouse mitigates these problems by providing automated, scheduled data download and input processes from internet or internal sources using a standard import template.

It allows users to easily find the desired curve types, the underlying price histories, price forecasts, and forward prices for use in analysis and business applications. Plus, it is extremely flexible and can manage information for user-defined products and characteristics, including:

- Multiple currencies
- All standard or user-defined energy units (MWh, MMBtu, therms, barrels, GJ, tons, etc.)
- Contract delivery for subhour, hourly, daily, weekly, monthly and annual periods
- Complete data series storage of quote dates, delivery dates, user defined value types (open price, high price, low price, close price, volume, temperature), and other curve characteristic information
- Time-of-use product definitions (on-peak, off-peak, flat, etc.)
- Time zone, holiday, and seasonal time patterns.

## Data Analysis and Presentation

Market Data Warehouse provides visualization and analytical support for a variety of tasks. It supports multiple user-defined commodities, physical units, currencies, time allocations, and derived indexes.

A core set of built-in graphic functions that permit a high degree of user customization can be accessed easily, including graphs of:

- Individual or multiple data series and derived index graphs for spot (actual or forecast) or forward markets
- Selected views of forward prices, including forward curve, continuation, life-of-contract, and settlement graphs
- Analytical comparison graphs, including volatility, basis spread, seasonal, and average forward strip graphs

## Curve Builder

Market Data Warehouse provides derived and forward curve building functionality. Forward curves can be created based on one or more data sources with varying granularity of data. Results can be easily exported to other systems using the automated export tool, or saved into another index for later retrieval. Derived curve functionality supports basic and advanced mathematical functions that include:

- Lag Functions – DLAG, WLAG, MLAG, YLag (Day, week, month, and year)
- Logical – IF
- Mathematical – Sum, Exp, Ln
- Statistical – Min, Max, Avg
- Operators - =, +, -, \*, and / (equal, plus, minus, multiply, and divide)



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