



DURGA ANALYTICS

GasRisk360

**Real-Time Risk Reporting for
European Gas Trading.**

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The European Gas Market Moves Faster Than Your Risk Reporting

The Situation: Market volatility and complexity have created a critical **Risk Information Gap**—the dangerous delay between a market event and your ability to see its true impact.

The Consequence: This gap creates hidden P&L drag, missed opportunities, and unacceptable operational risk. Decisions are made on stale data, and EOD surprises become the norm.

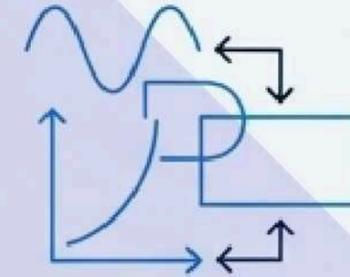
The Resolution: GasRisk360 is the purpose-built service that closes this gap, creating a single, real-time source of truth for traders, risk managers, and leadership.

The New Reality of European Gas Trading is Defined by Unprecedented Complexity



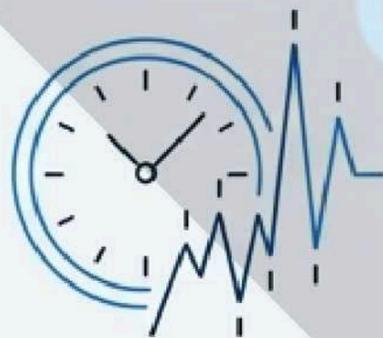
Multi-Hub Portfolios

Portfolios are spread across multiple hubs (TTF, NBP, PEG, THE), each with unique balancing regimes and constraints.



Complex Instruments

Trading books contain a mix of physical forwards, futures, complex options, swings, and capacity products.



Intraday Volatility

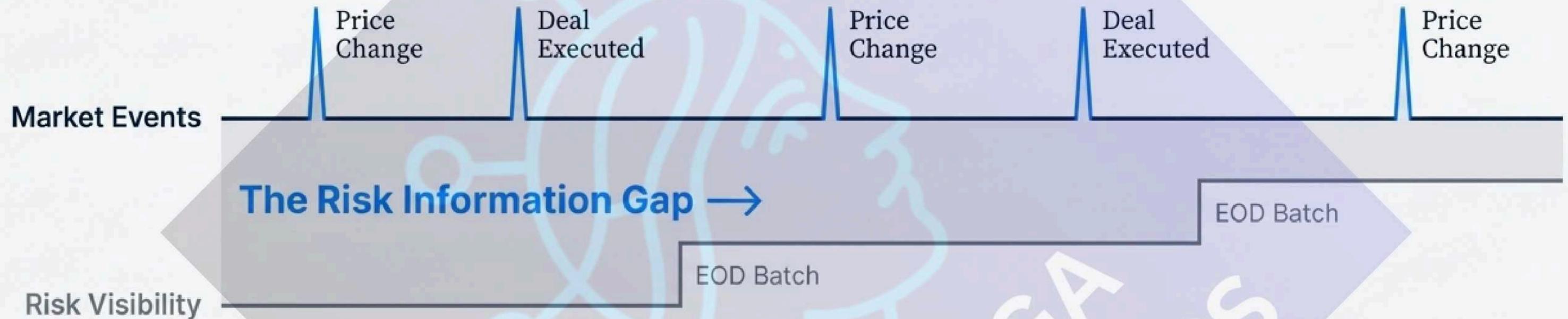
Market-moving events now occur in minutes, not days, making end-of-day reporting obsolete for active risk management.



Regulatory Scrutiny

Heightened expectations from regulators demand more granular, timely, and auditable risk controls.

Legacy Systems Create a Dangerous Gap Between Market Reality and Risk Visibility



Your risk view is constrained by the limitations of your infrastructure:

- ↳ Overnight batches from ETRM/CTRM systems.
- ↳ Manual consolidation in spreadsheets.
- ↳ Ad-hoc reports that are instantly outdated.
- ↳ Siloed data between trading, middle office, and risk teams.

This Gap Isn't a Metric; It's a Direct Drag on Performance and Control

For the Head of Trading



Missed Alpha & Unforced Errors

- ✓ Inability to safely add risk intraday.
- ✓ Hedging decisions based on stale positions.
- ✓ Wasted time reconciling P&L instead of managing the book.

For the CRO / Risk Manager



Reactive Controls & "End-of-Day Surprises"

- ✓ Limit breaches are only discovered after the fact.
- ✓ Inability to run timely what-if scenarios on live positions.
- ✓ Auditability challenges with manual, spreadsheet-based processes.

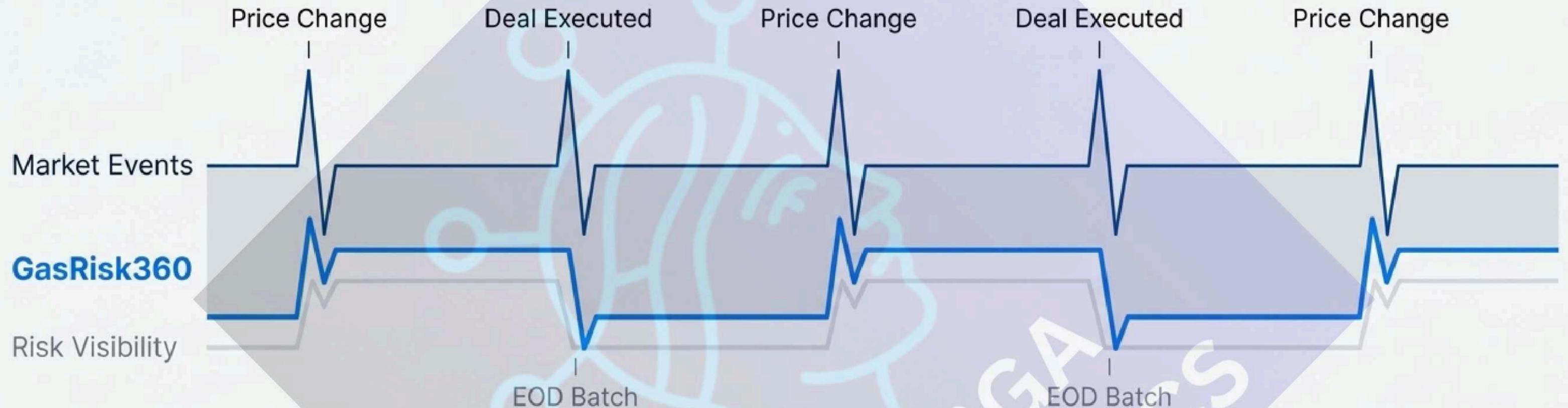
For the CTO



Brittle Architecture & High Maintenance

- ✓ Technical debt from tactical fixes and complex Excel dependencies.
- ✓ High cost of ownership for legacy systems.
- ✓ Inability to provide the business with the real-time data they demand.

GasRisk360 Closes the Gap: A Trading-Desk-Ready Risk Service



GasRisk360 is a managed service that consolidates positions, market data, curves, credit, and limits into **one real-time view**.

It empowers traders, risk managers, and leadership to act on the **same numbers**, intraday and end-of-day, eliminating reconciliation and ambiguity.

A Comprehensive View of Your European Gas Portfolio

Consolidated Exposures

- Real-time positions by hub, strategy, book, and trader.

Intraday Metrics

- Live P&L, P&L Explain, Value-at-Risk (VaR), and stress tests.

Validated Market Data

- Governed processes for curves, volatility surfaces, and FX.

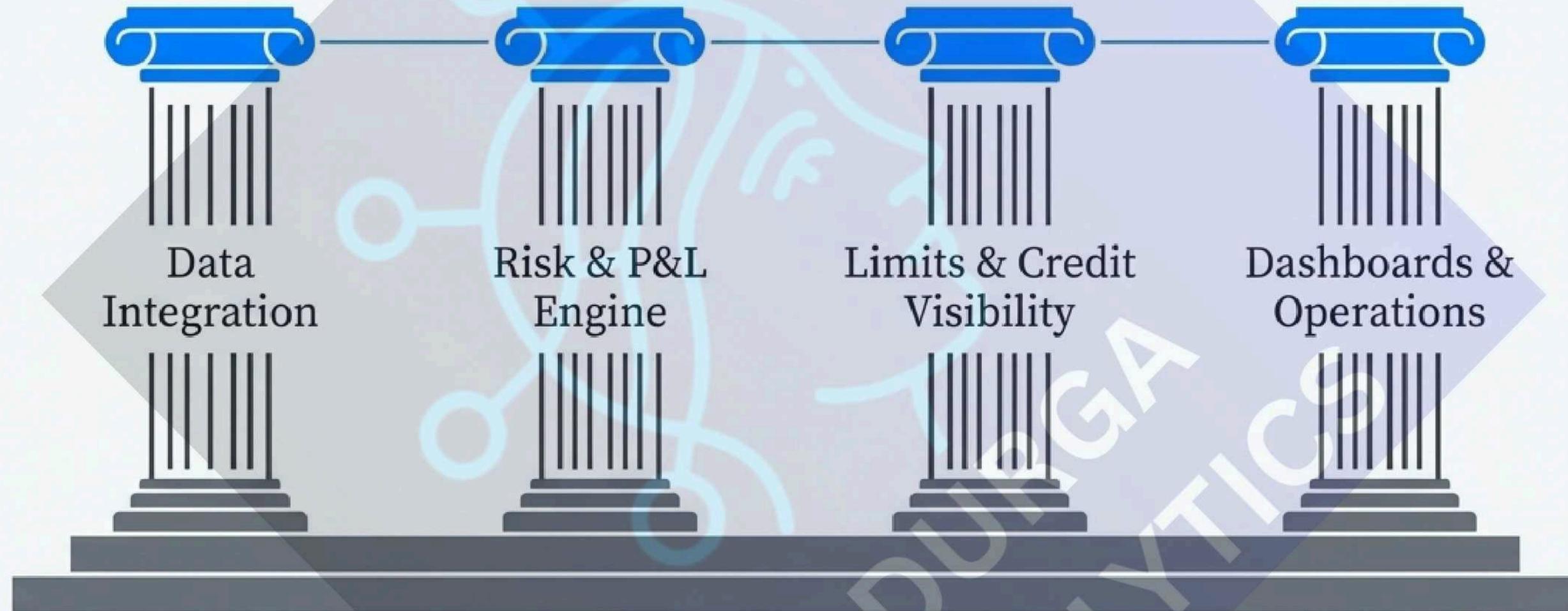
Configurable Dashboards

- Role-based views for Trading, Market Risk, Middle Office, and Management.

Scope

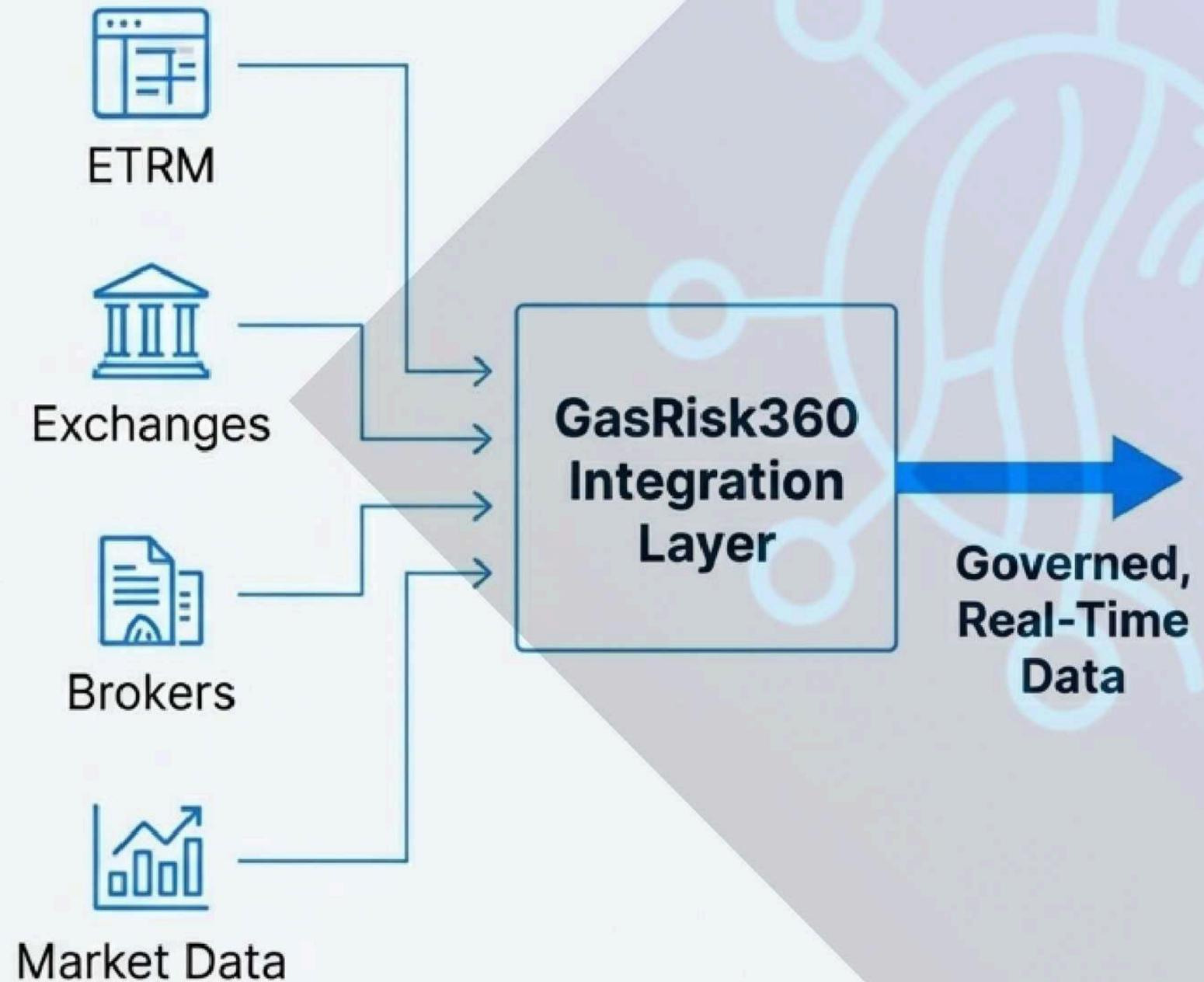
- **Focus:** European gas hubs (TTF, NBP, PEG, THE, etc.).
- **Instruments:** Physical, forwards, futures, options, swings, capacity.
- **Integration:** Endur, Murex, and other ETRM/CTRM systems, plus exchanges and brokers.

Built on Four Pillars to Deliver a Complete Risk Reporting Lifecycle



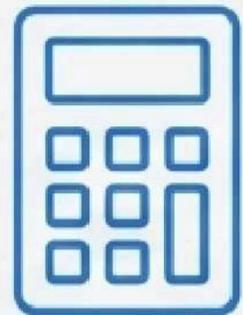
GasRisk360 covers the complete process—from trade capture to dashboards, alerts, and governance—within a single, managed service.

Pillar 1: A Unified Foundation of Trade, Curve & Market Data



- Near real-time ingestion from ETRM/CTRM (e.g., Endur, Murex, Allegro).
- Native support for physical and financial gas contracts, options, and structured deals.
- Integrated market data management for curves, vol surfaces, FX, and reference data.
- Embedded data quality checks, reconciliations, and exception dashboards for trades and curves.

Pillar 2: A Powerful Market Risk & P&L Engine



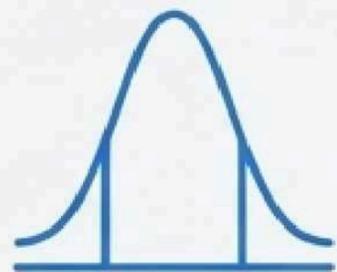
Real-time & EoD P&L

Includes realized, unrealized, and carry components.



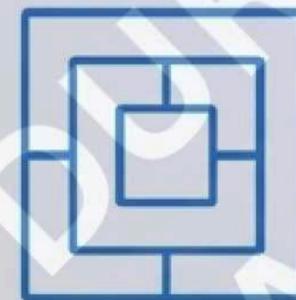
P&L Explain

Attribution by key drivers: price, volume, FX, theta, and model changes.



Advanced Risk Metrics

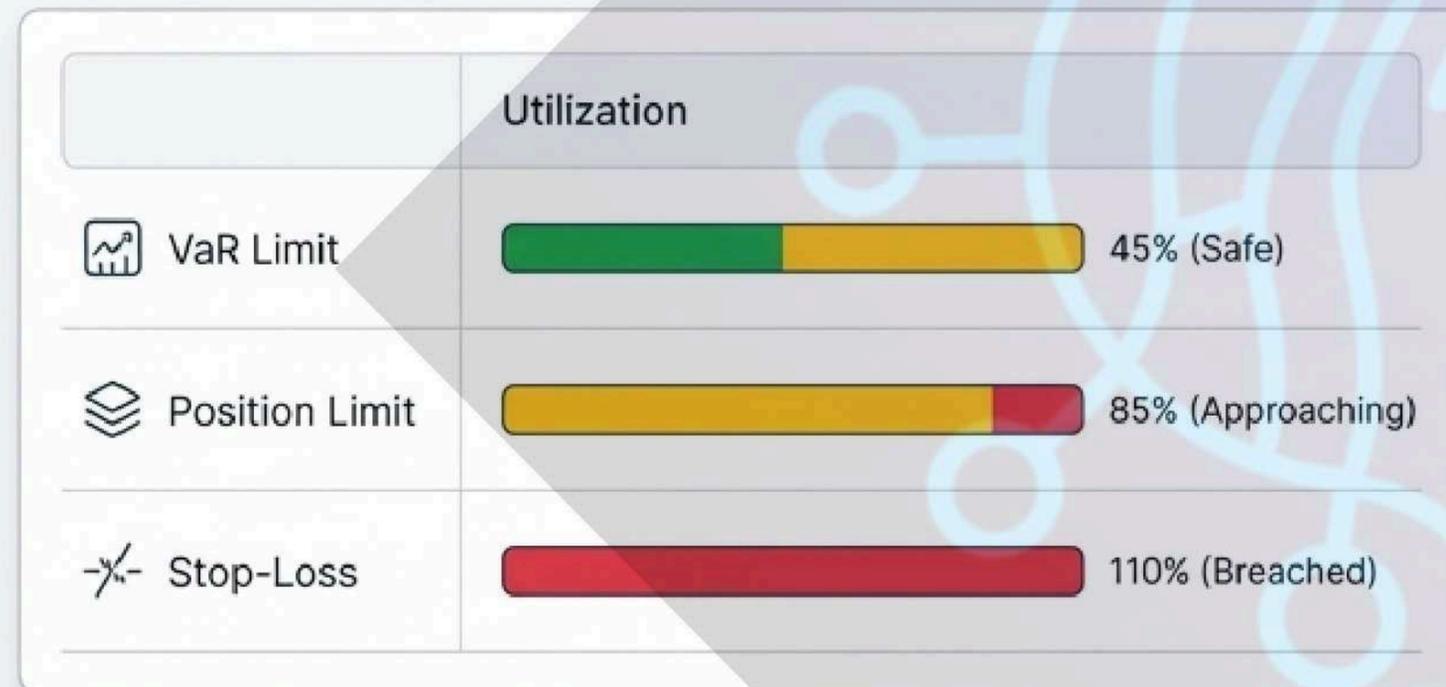
Parametric or historical VaR, and key sensitivities (Delta, Gamma, Vega).



Flexible Aggregation

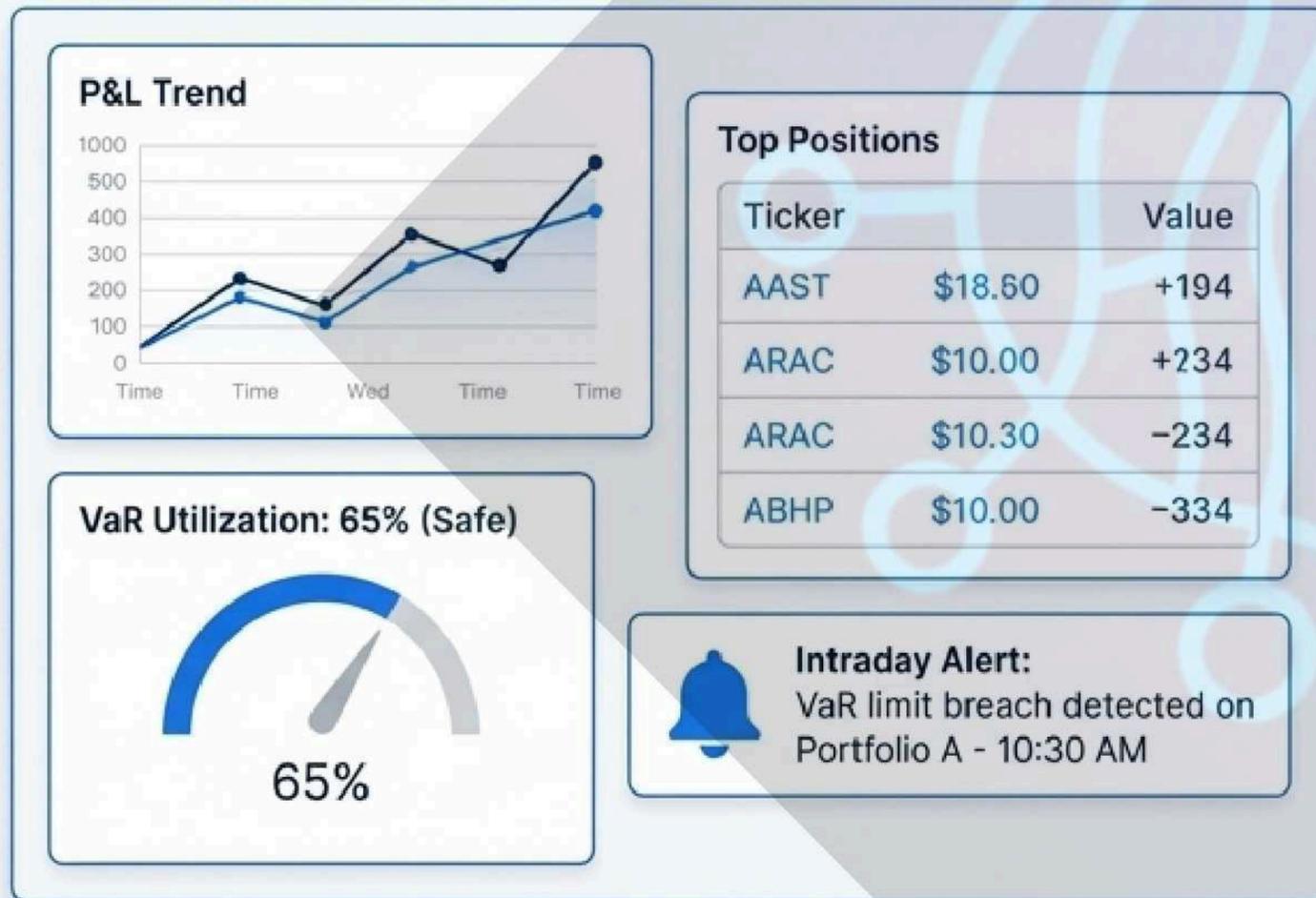
Configurable views by hub, portfolio, strategy, trader, legal entity, and currency.

Pillar 3: Proactive Monitoring of Limits, Credit & Collateral



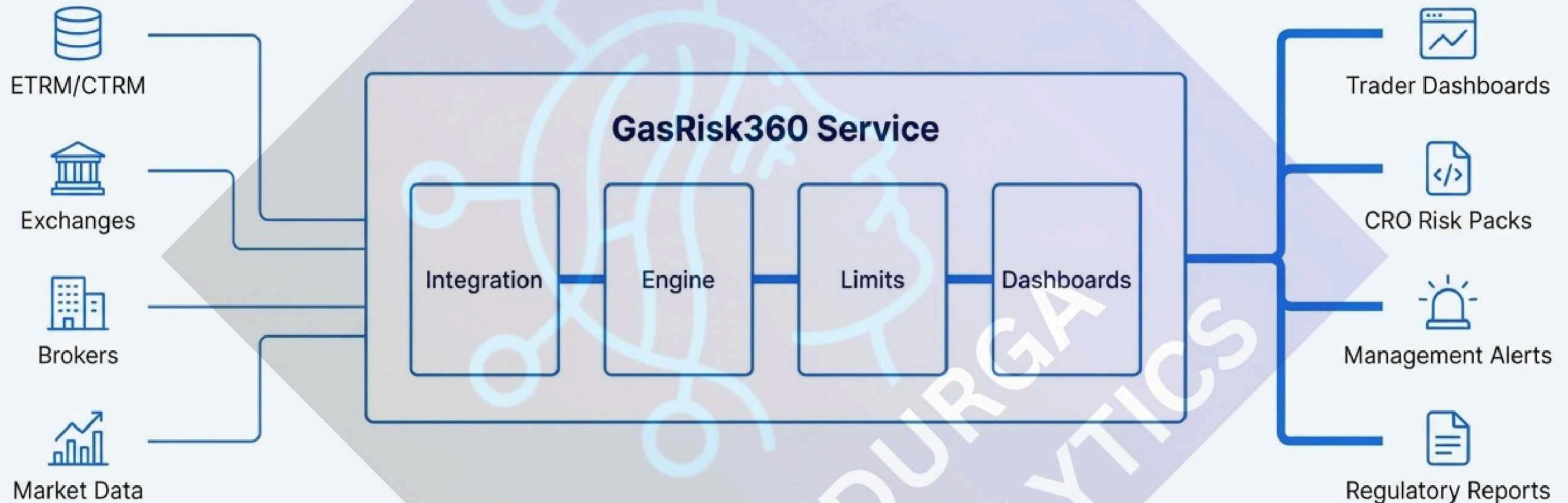
- **Multi-Level Limit Monitoring:** Set and monitor position, stop-loss, VaR, and notional limits.
- **Breach Workflows:** Configurable tolerance bands and automated breach notifications.
- **Consolidated Counterparty Exposure:** Views combining Mark-to-Market (MtM) with potential future exposure.
- **Liquidity & Margin Visibility:** Dashboards for exchange and OTC margin requirements.
- **Integration:** Hooks to existing credit systems and collateral management tools.

Pillar 4: Role-Based Dashboards, Alerts & Secure Operations



- **Role-Based Dashboards:** Pre-configured templates for Trading, Market Risk, Middle Office, and Senior Management.
- **Intraday Alerts:** Proactive notifications on limit breaches, data breaks, curve gaps, and unusual P&L moves.
- **Full Auditability:** Complete audit trails for key risk metric changes and user overrides.
- **Operational Integration:** Runbooks and workflow integration with ITSM tools (e.g., ServiceNow, Jira) for incident and change management.

From Disparate Data to Unified Intelligence



GasRisk360 orchestrates the entire risk reporting process, ensuring every stakeholder acts on governed, consistent, and timely information.

A Single Platform with Tailored Value for Every Stakeholder



The Trading Desk

Gets an intraday risk cockpit to optimize hedging, manage P&L, and safely take on risk.



The Risk Committee & CRO

Gets a daily risk pack generated from governed data, with auditable controls and intraday breach alerts.



Middle Office & Operations

Gets automated reporting processes, eliminating manual Excel work and speeding up reconciliation.



Senior Management

Gets consolidated exposure dashboards and exception-based alerts for true top-down oversight.

A Flexible Service Supporting Critical Business Use-Cases

Intraday risk cockpit for
gas trading desk

Daily risk pack for Risk
Committee / CRO

Regulatory & internal risk
reporting automation

Consolidated hub
exposure & tenor ladder
dashboards

What-if scenario analysis
for price shocks

Hedging effectiveness
monitoring

Counterparty and clearing
exposure tracking

Liquidity and margin
requirement visibility

Stress testing for extreme
but plausible events

Our Delivery Model: A Partnership for Success

GasRisk360 is delivered as a managed risk reporting service, not a software package. We partner with your trading, risk, and IT teams at every step to ensure a successful outcome.



This phased approach is designed to deliver value quickly, validate results, and minimize disruption.

A Phased Path to Real-Time Risk Visibility

1 Phase 1: Desk Discovery & Design



Activities

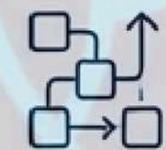
- Map current risk processes, reports, and controls. Identify key books, hubs, and metrics.

Outcome



Align GasRisk360 templates with your risk policy and governance.

2 Phase 2: Integration & Pilot



Activities

Connect to ETRM, exchanges, and market data. Stand up pilot dashboards for one or two portfolios.

Outcome



Validate numbers against existing reports and fine-tune calculations.

3 Phase 3: Rollout & Run



Activities

Extend coverage across all portfolios. Establish SLAs and runbooks.

Outcome



GasRisk360 operates as a steady-state service with continuous enhancements.

You Get a Concrete, Auditable Risk Reporting Layer

- ✓ Configured data pipelines from your source systems.
- ✓ Standardized risk metric definitions (P&L, VaR, sensitivities, stress scenarios).
- ✓ A complete, role-based dashboard suite for Trading, Risk, and Management.
- ✓ A fully configured limit and breach monitoring system with notification rules.
- ✓ A formal Service Level Agreement (SLA) for data refresh, recalculation, and support.
- ✓ A comprehensive documentation pack: data model, calculation logic, and operating procedures.

The Proof: How Peers Have Transformed Their Risk Management

“We moved from manually compiled Excel risk reports to near real-time dashboards. Traders and risk now discuss the same numbers, with P&L explain at their fingertips.”

— Head of Trading, European Utility

“Limit breaches are now caught intraday with clear alerts and ownership. The reduction in ‘end-of-day surprises’ has transformed our risk conversations.”

— CRO, Gas Trading House

“Regulatory and internal risk packs now run off the same governed metrics, cutting preparation time and improving auditability.”

— Head of Market Risk, Energy Trader

A Platform Backed by Deep Domain Expertise

Energy Trading Risk Specialists

Our team consists of consultants with hands-on experience in European gas and power trading, ETRM implementations, and market risk for major utilities, trading houses, and banks.

Modern, Flexible Technology

- Integrates with existing ETRM platforms (Endur, Allegro, Murex, etc.).
- Cloud-ready architecture (Azure, AWS, AWS, GCP) or hybrid deployment.
- Visualizations via Power BI, Tableau, or custom web dashboards.
- Built for integration with enterprise ITSM and audit tools.

Indicative Pricing & Service Packages

Pricing is driven by the number of hubs, products, portfolios, users, and SLAs.

GasRisk Desk

From €15,000 / month

For a single gas trading desk with limited hubs. Strong focus on trading and middle office visibility.

- 1-2 hubs
- up to 30 users
- business hours support.

GasRisk Multi-Portfolio

From €35,000 / month

For portfolios across multiple hubs and entities. Enhanced limits and credit visibility.

- Multiple hubs
- up to 100 users
- extended support
- quarterly risk review workshops.

GasRisk Enterprise

Custom

Enterprise-wide risk reporting across gas, power, and other commodities.

- Multi-commodity scope
- advanced modelling
- 24x7 support
- bespoke board reporting.

Proof-of-Concept and pilot pricing available for qualified desks.

The Next Step: A Tailored GasRisk360 Demonstration

Let us show you how GasRisk360 can close the risk information gap in your organization. We will prepare a tailored demo and rollout proposal based on your specific trading setup, ETRM platform, and key risk challenges.

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Or Contact via WhatsApp: +91 9560116736



Energy Trading · Gas Risk · Real-Time Reporting · Governance