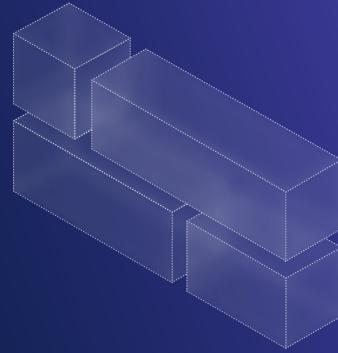


Beacon by CWAN

Turnkey trading & risk management
for global power and gas markets



Launching power and gas trading operations often means configuring systems, manually creating complex asset data models, integrating market data, and building workflows before executing a single trade. Setup delays cost time and tie up valuable resources.

The Power & Gas Package from Beacon by CWAN cuts down this overhead. Its pre-integrated design delivers ICE and CME trading capabilities in days, providing live risk monitoring and derivatives pricing without custom development.

KEY BENEFITS

Start trading immediately

Skip lengthy system configuration and market data integration.

Focus resources on trading, not setup

Cut custom development for derivatives pricing and risk systems.

Deliver insights to all audiences, day one

Eliminate the need for lengthy custom reporting and dashboard development.

Understand risk instantly

Drill from portfolio-wide P&L to contract-level impacts and P&L attribution, as well as VaR.

Expand without rebuilding

Scale operations through cloud infrastructure that handles growing volumes and new markets.

“We are leveraging Beacon to drive our customer business forward by providing a cost-effective solution to price both simple and highly complex deals and manage our risk in an efficient, sustainable manner.”

Head of large international energy services business

FEATURES

Pre-integrated market connectivity

ICE, CME, EEX, Trayport, Nodal power and gas futures, swaps, and options.

Complete pre-trade analytics

Delta, basis, and VaR analysis with customizable forward curves and fair value calculations for structured derivatives.

Real-time risk monitoring

Live delta ladders, hourly exposures, intraday P&L, VaR explain, and detailed reports across books and portfolios.

Turnkey trading applications

Trader dashboard, quoting app, trade blotter, and integrated risk metrics including delta, vega, basis, and historical VaR.

The screenshot displays the Beacon Quote software interface. The main window shows a quote entry form with fields for columns, instrument, book, counterparty, quantity, start date, end date, market type, swap quantity, swap unit, short asset, short asset weight, short float price, and quantity frequency. The 'Auto-Calculate' button is checked. The 'Market Data' section shows monthly contracts for CME NG and CME TTF from Dec22 to Mar24. The 'Plots' section shows a line chart for CME NG price from 2024-01-01 to 2024-01-01.

Column	Power Swap Vanilla	Community Swap Vanilla	Community Futures Option	Totals
1	Power Swap Vanilla	Community Swap Vanilla	Community Futures Option	
2	Power Swap Vanilla	Community Swap Vanilla	Community Futures Option	
3	Book			
4	Counterparty			
5	Buy/Sell	Buy	Buy	
6	Quantity			10
7	Start Date	12/01/2022	12/01/2022	
8	End Date	12/31/2022	12/31/2022	
9	Market Type	Energy	Energy	
10	Swap Quantity	25.00	1000.00	
11	Swap Unit	megawatt hour	megawatt hour	
12	Short Asset	0		
13	Short Asset Weight			0.00
14	Short Asset Price			
15	Short Float Price			
16	Quantity Frequency	Hour	month	
17	Price Adjustment Frequency	Profile	Profile	
18	Settlement Frequency		Monthly	
19	Asset	Power Germany	NatGas AOC	CME NG
20	Option Type	OTEX Day-ahead MCP		Call
21	Option Style			American
22	Strike			73
23	Expiration Code			Dec23
24	Expiration Date			10/25/2022
25	Contract			Dec23
26	Option Table			ON
27	Days			7.308
28	Asset Remaining			2
29	Price Adjust			0.00000000
30	Denominated			EUR
31	Float Price Units			megawatt hour
32	Any Type			All Publication Data
33	Num Days			0
34	Roll Adjust			0
35	Expiry Adjust			0
36	Settly Adjust			0
37	Price Rounding			Average Rounding
38				

