

Case Studies - Energy

- VAR Modelling: Provided detailed modeling advice and validation of an internally developed model to measure Value at Risk (“VAR”) for options and for green products.
- Regulatory Advice: Advised an energy retailer on its submission to its regulator for price path and margin determination.
- Risk identification, quantification and mitigation: SAHA has conducted number of these projects for energy and water clients. For qualitative analysis we used AS/NZ 4360 as a basis for conducting analysis and for quantitative analysis we used actuarial assessment techniques.
- Market Simulation Workshops: SAHA conducted number hands-on workshops for the NEM Participants. These workshops highlight the risks associated with energy procurement for a retail business.
- Utilities Industry Benchmarking: Working on benchmarking operational expenses for several utilities, focusing on the cost, productivity and service levels of the companies in comparison to best performer averages and examining the practices of these companies to the best performing group. The companies involved in this study include a number of distribution businesses in Australia and in New Zealand.