



Case Study

# Transforming Energy Trading at Engie with Atoti



As the largest French energy provider, Engie is faced with an array of critical requirements in their energy trading enterprise. In addition to robust data management requirements, the business needs fast and precise analytics in order to thrive in the volatile electricity marketplace. These prerequisites led them to adopt ActiveViam's Atoti for trading and risk analytics, a decision lauded by Matthieu Tisserand, Head of Risk & PnL IT at Engie, who affirmed, "We can do more with Atoti than we ever could before..." In this case study, we explore how Atoti not only met, but exceeded the pivotal requirements of Engie's trading business and became the centerpiece of their trading analytics strategy.

## Challenges in Global Energy Trading

Engie engages in energy trading across various international markets and collaborates with numerous energy producers in order to meet the needs of their customers. Their trading portfolio encompasses approximately five million energy trades across Europe and Asia, each with varying maturity dates ranging from one day to five years. This vast portfolio spans 40 countries, presenting a multifaceted risk management challenge.

## Precise Pricing Validation

Engie's journey with Atoti began with the meticulous reconstruction of their pricing library. The primary objective was to validate the accuracy of the new pricing engine's indicators. Laurent Mejane, Head of Risk and Finance, UK, Eastern and Southern Europe, who also serves as the product owner for VaR implementation, highlighted the critical requirements: "We needed to analyze exposures and Greeks from our trading portfolio.

## Atoti Stands Out

Atoti stood out among its competitors for several compelling reasons:

- **Lightning-Fast Aggregation:** Atoti boasts remarkable speed in aggregation calculations, enabling Engie to analyze immense volumes of data swiftly. This speed ensures that the business can make informed decisions in real-time.
- **Support for Incremental Updates:** Atoti's unique capability to support incremental updates was invaluable for Engie. It allows them to make adjustments and fine-tune their strategies as new data becomes available, enhancing their ability to adapt to changes in market prices.
- **Enhanced Data Enrichment:** Engie benefited from Atoti's data enrichment features. The ability to add additional analytical dimensions, such as trade attributes, client details, and contract specifics provides them with a more comprehensive view of their data. This, in turn, has improved their ability to perform in-depth analytics over longer historical periods.

## Enhancing Front Office and Market Risk Management

Atoti plays a pivotal role in the end-of-day calculations for PnL, VaR, and computing the sensitivities across their vast trading book. In the market risk department, it has become the central system for monitoring and investigating market risk measures. The ability to view metrics at various levels, all the way down to the individual trade level, has significantly improved the precision and efficiency of their risk management analytics.

## Optimized Energy Allocation

Beyond profit generation, Engie employs Atoti to optimize energy supply allocation. In an industry where precise energy delivery is critical, Atoti derived analytics are ensuring that Engie actively avoids supply imbalances and associated penalties.

## Exponential Performance Gains with Atoti

Engie has witnessed substantial performance improvements with Atoti, with speed that is "about 20-to-100 times faster" than their previous systems. This accelerated processing capability enables better resource allocation and gives Engie a significant competitive advantage in the volatile marketplace.

## In Conclusion

Atoti has emerged as Engie's critical analytics application for successfully navigating the complex world of energy trading. By addressing their essential requirements for speed, flexible data management, and precise analytics, Atoti has driven enhanced decision-making, streamlined operations, and positioned Engie for ongoing success in the volatile and competitive energy market.



---

#### NEW YORK

550 Seventh Avenue  
19th Floor  
New York, NY 10018  
Tel: +1 646 688 4442

---

#### LONDON

6th floor, Shaftesbury House  
151 Shaftesbury Avenue  
London WC2H 8AL, UK  
Tel: +44 20 7836 8820

---

#### PARIS

46 rue de l'Arbre Sec  
75001 Paris  
France  
Tel: +33 1 40 13 91 00

---

#### FRANKFURT

Junghofstrasse 16  
8th Floor  
60311 Frankfurt, Germany

---

#### SINGAPORE

80 Amoy Street  
#02-01  
Singapore 069899  
Tel: +65 6816 4988

---

#### SYDNEY

Level 11, 64 York St  
Sydney NSW 2000  
Australia  
Tel: +61 400 043111

---

#### HONG KONG

21/F, On Hing Building  
1 On Hing Terrace  
Central, Hong Kong



## About ActiveViam

Founded by industry experts, ActiveViam understands the data analytics challenges faced by financial institutions across trading desks, risk, and compliance. ActiveViam pioneered the use of high-performance analytics in finance, helping the largest investment banks, asset managers and hedge funds make better decisions, explain results with confidence, and simulate the impact of their decisions.

ActiveViam's mission is to deliver train-of-thought analysis on terabytes of data in the most cost-effective way so clients can explain their results with confidence and model the scenarios that will optimize their business. ActiveViam specializes in risk data analytics for one of the fastest-moving and most regulated industries with a presence in the world's leading financial marketplaces – London, New York, Singapore, Sydney, Hong Kong, Paris, and Frankfurt.

ActiveViam's purpose-built analytics technology has been recognized as "FRTB Product of the Year" by Risk.net and as the "Best Sell-Side Credit Risk Product" by Waters Technology.

For information please visit  
[activeviam.com](https://activeviam.com)

Copyright © 2024. All Rights Reserved. ActiveViam.  
The ActiveViam logo is a trademark of ActiveViam.