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## Gas Storage Valuation under Multifactor Lévy Processes

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# Gas Storage Valuation under Multifactor Lévy Processes

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## Abstract

A practical problem for energy companies is instituting a consistent framework across its supply and trading activities to deliver on all-important *P&L* and *at-Risk* reporting requirements. With a focus on storage assets and wider natural gas market exposures, we present a gas storage valuation methodology, which uniquely uses a flexible

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