

ALGO-TRADING INNOVATION HUB

New opportunities in intraday energy trading

JUNE 7-8, 2018 IN FRANKFURT / MAIN

DAY 1

09:30

Breakfast and Registration

10:00



Jürgen Mayerhofer
Managing Director, VisoTech

Automated Trading - Past, Present and Future

- Development of finance markets, the differences with energy trading and why we're at the beginning of a long journey
- Systematic Trading, Algorithmic Trading or truly Automated Trading?
- On which power and gas markets is algorithmic trading possible and how do you get access to these markets?
- Which topics are Europe's most innovative trading houses embracing?
- Overview of various algorithm types

TAH

Sami Madani
Manager, The Advisory House

Market study "standard software for automated energy trading"

- Procedure and structure of the study
- Classification and overview of the functional requirements of automated trading software
- Segmentation and key characteristics of the vendors covered
- Detailed comparison of selected functionalities (market coverage, methodology, degree of automation, ...)
- Outlook on planned developments



Wolfgang Eichberger
Co-Founder, VisoTech

Algorithmic trading - make or buy?

- Which factors must be considered in the make-or-buy decision
- What it means to develop your own platform for automated trading
- Evaluation of the advantages and disadvantages of both options

12:00

Lunch Break

13:00



Dr. Christian Tode
Manager, ewi ER&S

Disruptive Potential in the German Electricity System – an Economic Perspective on Blockchain

- Using Blockchain technology for peer-to-peer trading
- Is it a disruptive technology for electricity trading?
- The changing perception for electric power as a commodity and why that matters



Special Guests
N-Ergie, STEAG, SWM

Field Report from an Intraday Trader

- Experiences gained with the autoTRADER
- Impact on workflow & processes
- Tips for implementing algo-trading



Patrick Fodor
Software Engineer, VisoTech

Artificial Intelligence-Driven Testing of Trading Algorithms

- The challenge of testing trading algorithms without making live trades
- How a suitable neural network can be created
- How it can be trained to learn the behavior of a real energy exchange
- How it can generate market activities emulating the exchange



Dr. Egon Gemmel
VP Energy Research, Deutsche Börse

XBID from a service provider perspective

- Introduction – what XBID means for market participants
- Complexity of cross-border trading in local markets (determining the local view, order execution)
- Impacts of XBID on cross-border trading (local products vs. XBID products, post-trade processing, reporting)

15:00

Coffee Break

15:30



Marc Pournin
Techn. KAM Data & API, EPEX SPOT



Henrik Hansen
Market Manager, Nord Pool



Johannes Püller
Co-Founder, VisoTech

Use Cases of Automated Trading

- Direct marketing on the intraday market
- Avoiding balancing energy (position closing)
- Marketing flexibilities on the intraday market
- Marketing assets on the intraday market
- Cross-border arbitrage on the intraday market
- Marketing gas storage on the intraday market

17:00 - 20:00

Get-Together

DAY 2

09:00



Wolfgang Eichberger
Co-Founder, VisoTech

Introduction to Algorithm Development



Wolfgang, Larisa, Patrick, Markus
Software Engineers, VisoTech

Algo-Coding in groups

10:30

Coffee Break

11:00



Wolfgang, Larisa, Patrick, Markus
Software Engineers, VisoTech

Algo-Coding in groups

12:30

Lunch Break

13:30

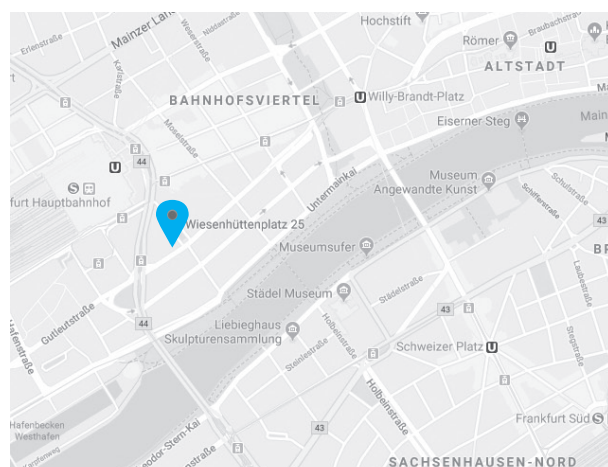


Wolfgang, Larisa, Patrick, Markus
Software Engineers, VisoTech

Algo-Coding in groups

16:00

Workshop ends



Event Location
Wiesenhüttenplatz 25, Frankfurt / Main