



ALGO-TRADING INNOVATION HUB

New opportunities in intraday energy trading

JUNE 5-6, 2019 IN FRANKFURT / MAIN

DAY 1

09:30

Breakfast and registration

10:00



Jürgen Mayerhofer
Managing Director,
VisoTech

Algo-trading of energy - recent developments

- Trayport and VisoTech join forces
- Short-term gas trading on PEGAS
- Algos in brokered OTC and futures
- New markets and outlook

Coffee break

11:15



Robin Girmes
Managing Director,
Energy Weather

Weather and its volatility impact on power trading - random risk or algo-opportunity?

- Why is weather related power generation that volatile?
- Can we expect better weather forecasts in the future?
- Alternative approaches to quantify weather volatility
- How to trade weather without hiring a meteorologist

11:50

Martin Hiller
FORRS Partners Management Consultant,
FORRS Partners

A strategic roadmap towards automated trading

- Decreasing margins, cost reduction, increasing renewables - maneuvering in the bermuda triangle
- Fit for the future - preparing organizations for automated trading
- Finding the appropriate degree of automated trading for your organization – the maturity model approach
- Gaining competitive edge through a strategic roadmap towards automated trading

Lunch break

13:30



Host: Christian Wandl
Head of Sales & Business Dev.,
VisoTech



Guest: Charel Hakkert
Head of Asset Backed Trading,
ENECO



Guest: Alexander Kofink
Energy planning,
EVN



Guest: Michael Blomsterberg
Head of Power Operations,
Ørsted

Field report from companies that use algo-traders

Field report from companies that use algo-traders

- Market development in recent months
- Reasons for implementing algo-trading
- Experiences from the decision / evaluation process
- Tips for implementing algo-trading

14:15



Christian Vizjak
Senior Manager Pre-Sales,
VisoTech

Patrick Fodor
Senior Algo Consultant
VisoTech

Algo-trading of futures & forwards

- Business case for algo-trading
- Explanation of the hedging process
- Algo-trading vs artificial intelligence

Coffee break

15:30



Nir Vulkan
Professor,
Said Business School, Oxford

Algorithmic Trading: Present and future

- Brief background to algo-trading - behavioural vs classical finance
- What algos (and quant funds) worked over the years
- Tips on how to build an algo model
- Big data, AI and the future of algorithmic trading

16:15



Wolfgang Eichberger
Co-Founder & CTP,
VisoTech

High performance trading with Python

- Interpreters are slow
- Multithreading in Python
- Time to market
- Accelerate Python performance
- JIT compilation

17:00 **Get-together**

DAY 2

09:00 **Registration**

09:15



Corentin, Larisa, Luka, Patrick & Wolfgang
Software Engineers, VisoTech

Algo-coding in groups

10:30 **Coffee break**

11:00



Corentin, Larisa, Luka, Patrick & Wolfgang
Software Engineers, VisoTech

Algo-coding in groups

12:30 **Lunch break**

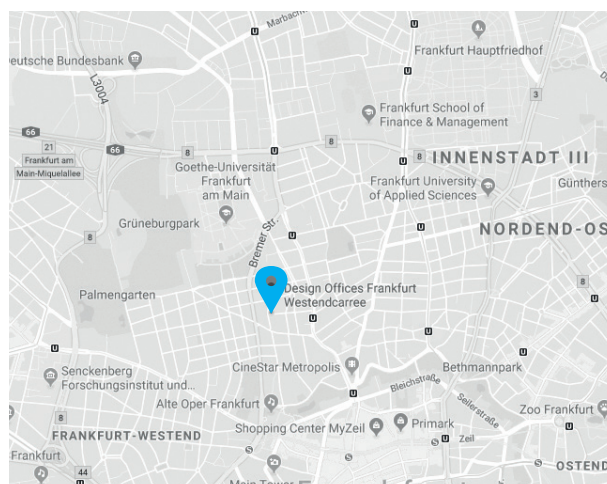
13:30



Corentin, Larisa, Luka, Patrick & Wolfgang
Software Engineers, VisoTech

Algo-coding in groups

16:00 **Workshop ends**



Event Location

Design Offices Frankfurt
Gervinusstraße 17, Frankfurt am Main