



# Future of power trading in SEE

4.4.2024, Thomas Obrist





## | Short Term Quant Trading Team Axpo

1. Creates value for Axpo's Clients
2. Manages short term gas and power risk
3. Active in 15 countries
4. Renewable portfolio of over 3 GW installed capacity
5. Trading 1140 different products every day
6. Fully automated trade execution

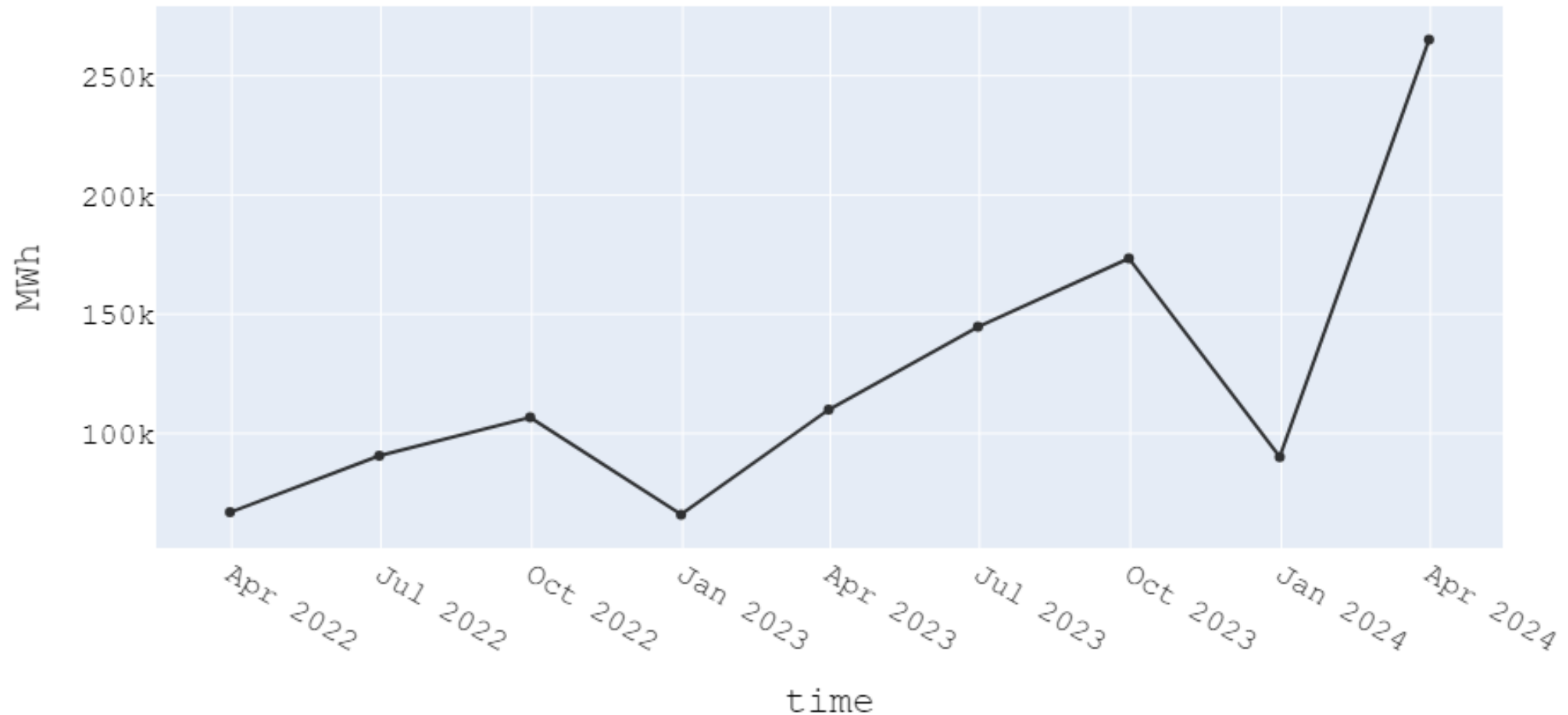


# Renewable production is difficult to predict



# Quarterly DA solar imbalances in Hungary

Quarterly DA solar imbalances in Hungary



# Future of power trading in SEE

1. Automated
2. Interconnected
3. High granularity



# Automated



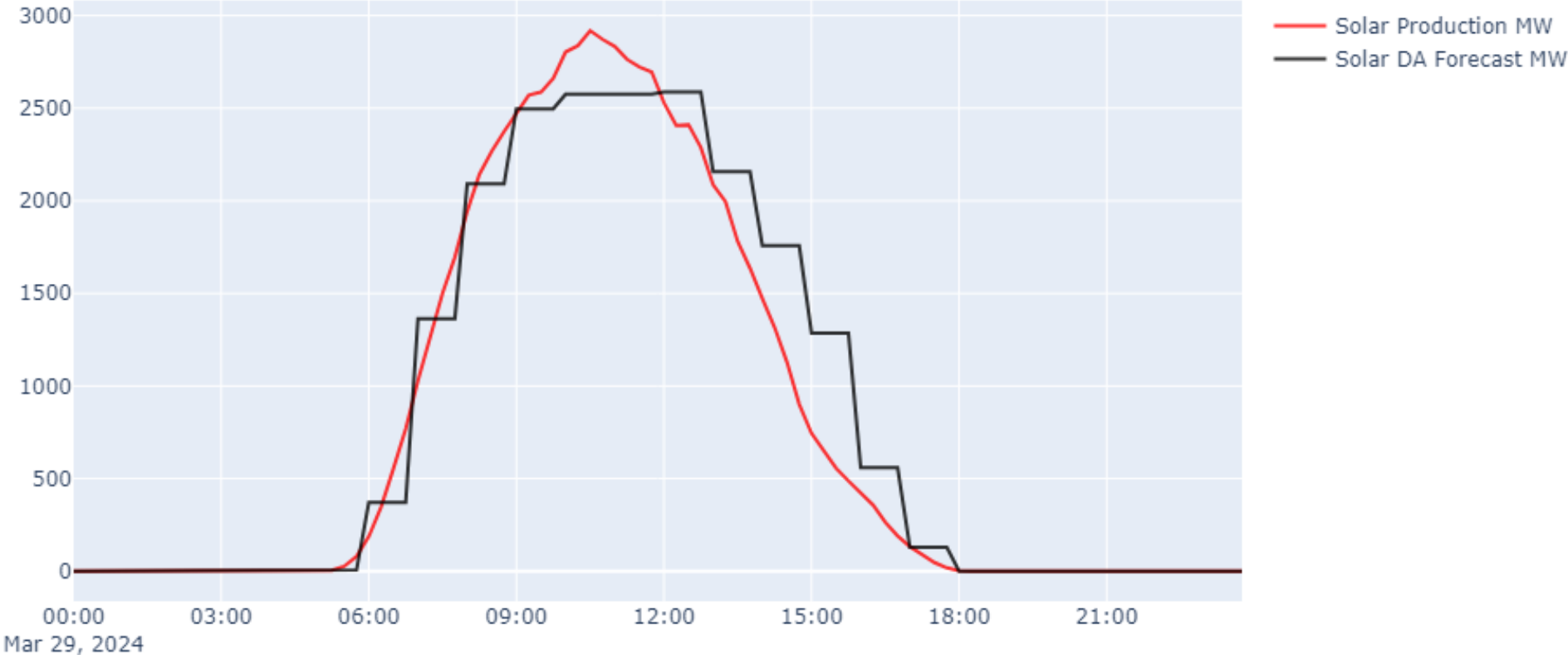
1. Huge amount of assets with different financial and physical conditions
2. High granular order book to be managed (real – time trading)
3. Increasing amount of data (smart meters, IoT devices)

# Data is essential

1. MFFR reserves
2. AFFR reserves
3. FCR reserves
4. IGCC volumes
5. Balancing prices
6. Balancing price levels
7. Interconnector
8. Plant availabilities
9. Demand levels
10. Fuel mix
11. Wind forecasts
12. Solar forecasts
13. Wind metering
14. Solar metering
15. System imbalance
16. DA market
17. ID market
18. Balancing market
19. Demand metering
20. Client data

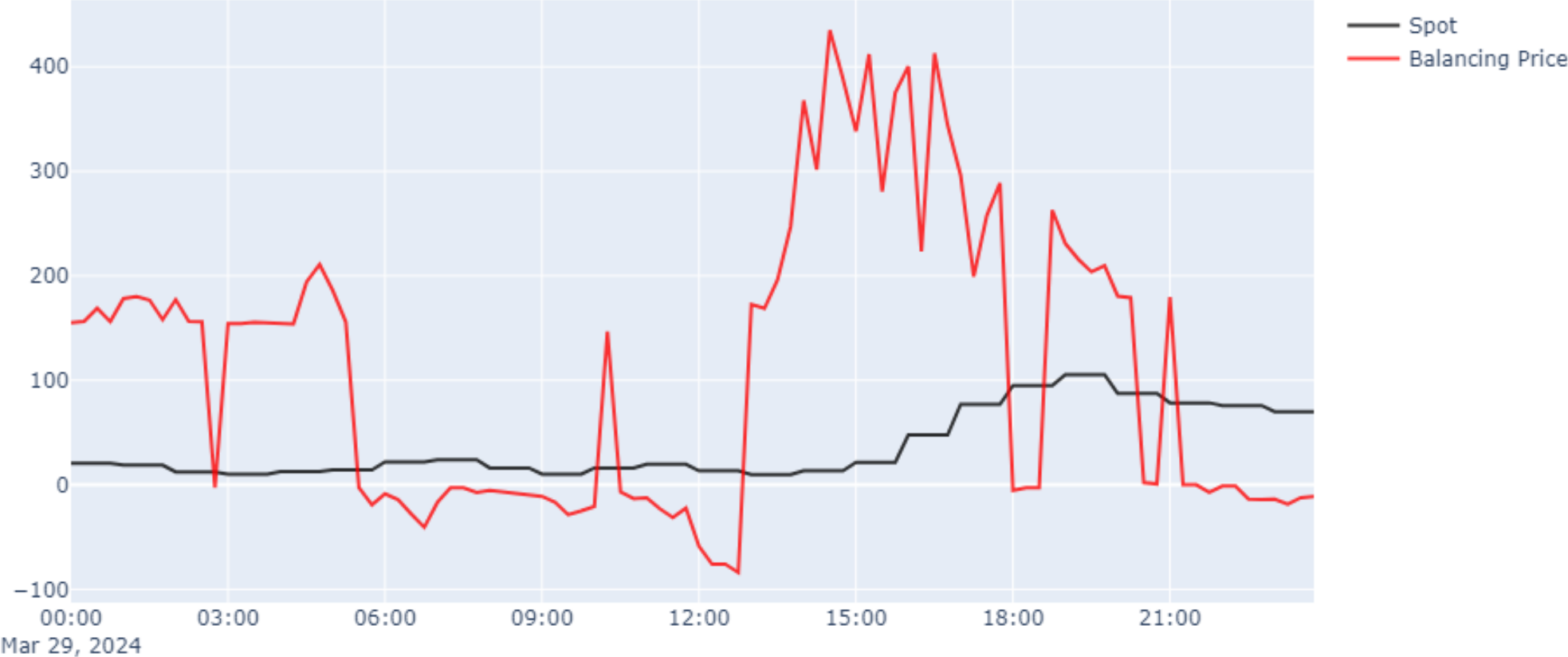


# Solar production forecast





# Solar production forecast

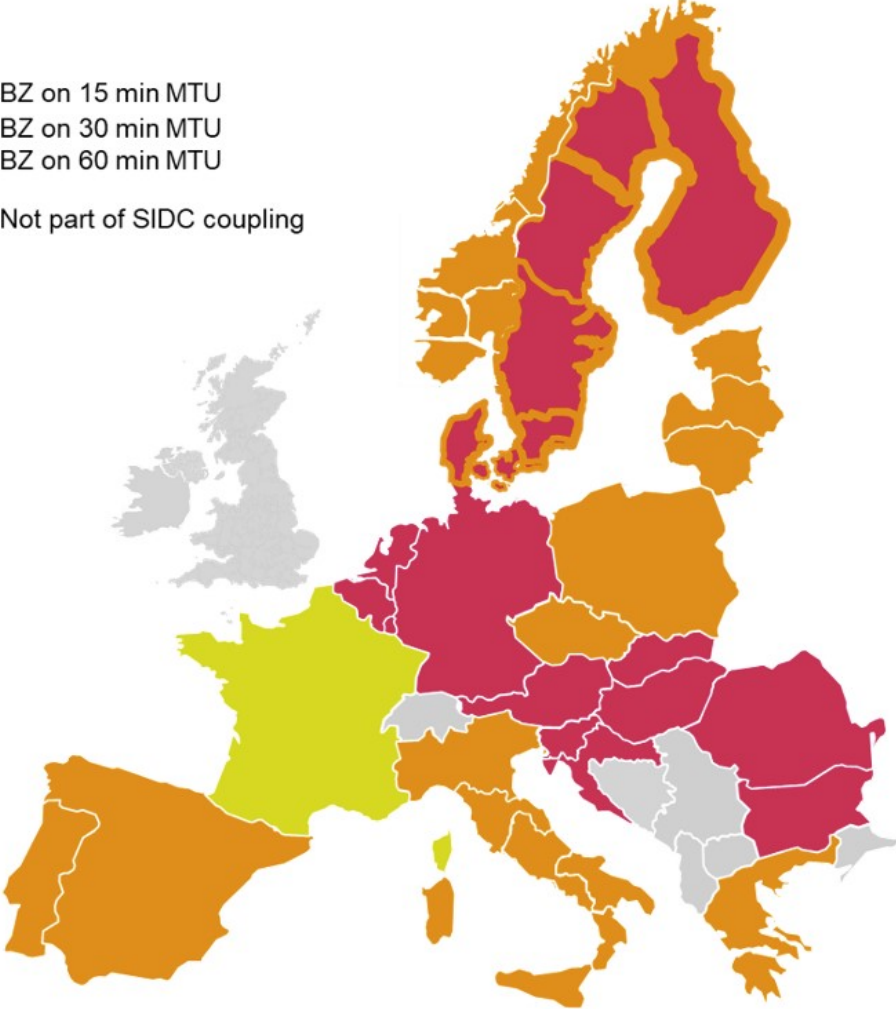


# Interconnected S<sup>2</sup>AC

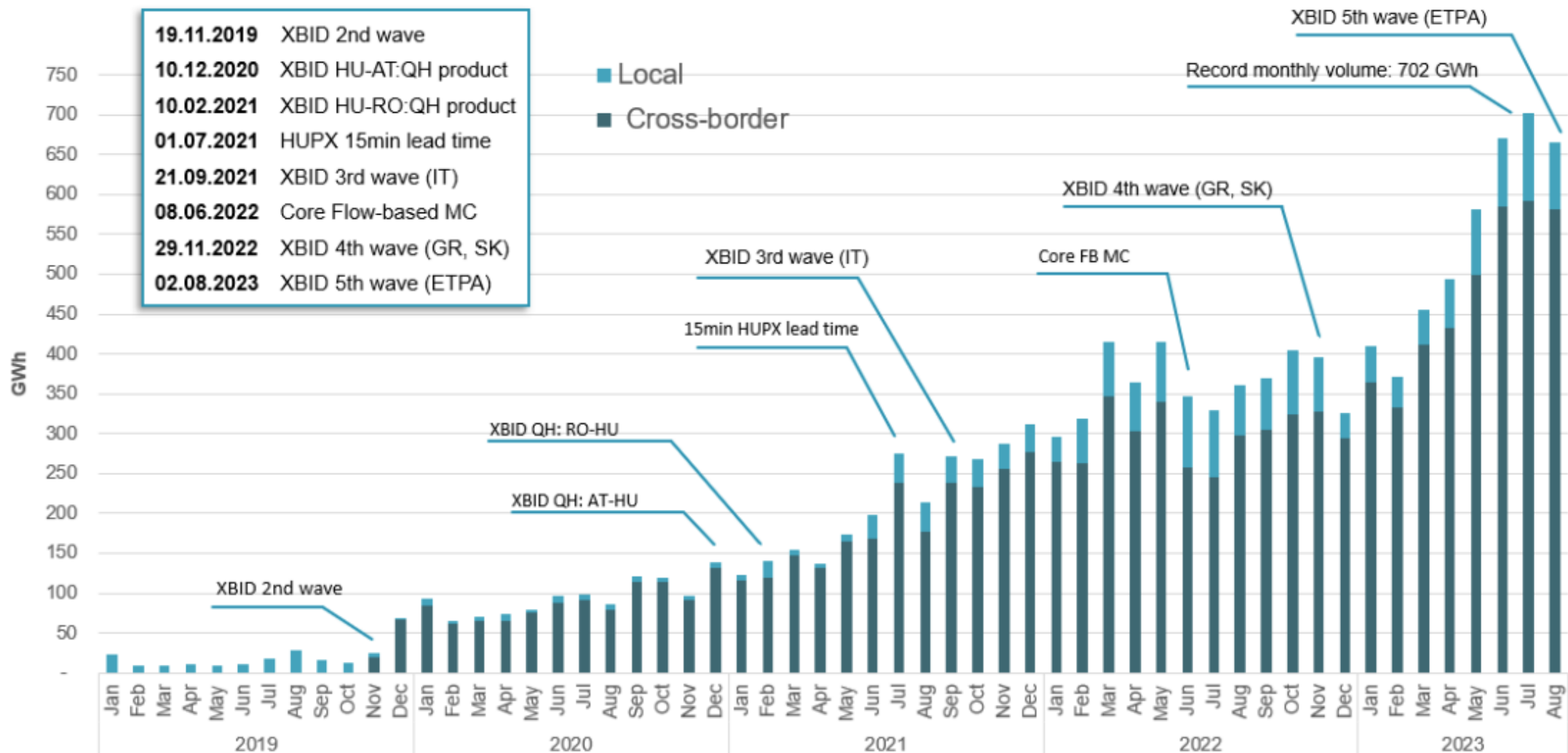


# Interconnected SIDC

- BZ on 15 min MTU
- BZ on 30 min MTU
- BZ on 60 min MTU
- Not part of SIDC coupling

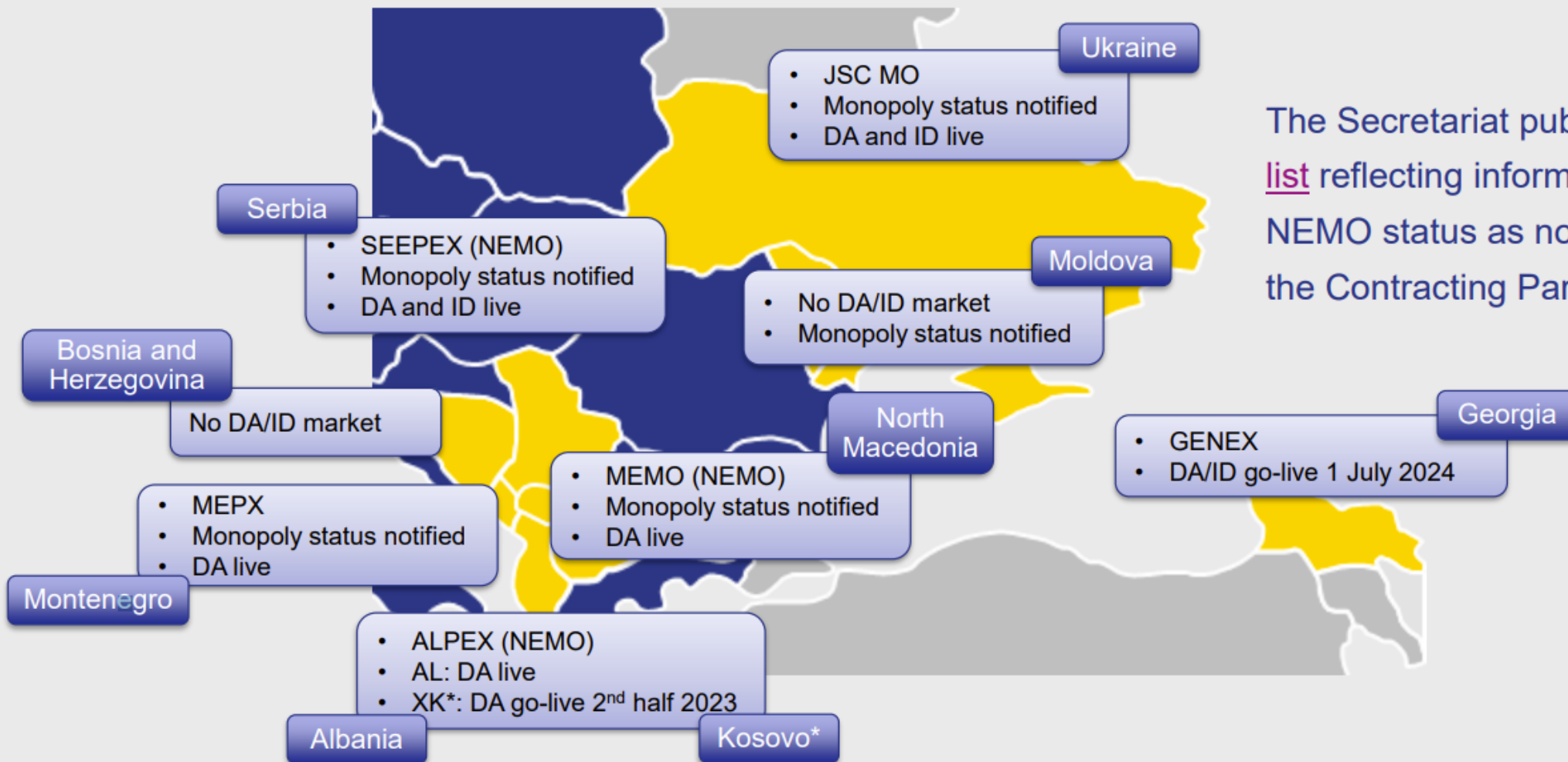


# HUPX ID MARKET – VOLUME SINCE LAUNCH OF SIDC ON HU BORDERS





# NEMOs, DA and ID markets - Status-quo



The Secretariat published a [list](#) reflecting information on NEMO status as notified by the Contracting Parties.

TRADING

2 min read

## Italy Picasso exit needed but “blow to harmonisation”

(Montel) Italy’s temporary exit from the Picasso algorithm used to balance power grids in four European nations is needed, but the move could jeopardise the planned harmonisation of power markets, experts said.

# High granularity

21 March 2024 | Market Coupling TSOs



Market Coupling Steering Committee

## Simplified overview of expected/indicative cross zonal capacities (CZC) for IDA Go-live

- No cross-zonal capacities
- Cross-zonal capacities → different approaches possible as detailed on the next slides
- BZB on 15 min MTU
- BZB on 30 min MTU
- BZB on 60 min MTU



IDA 1 (D-1 14h45)

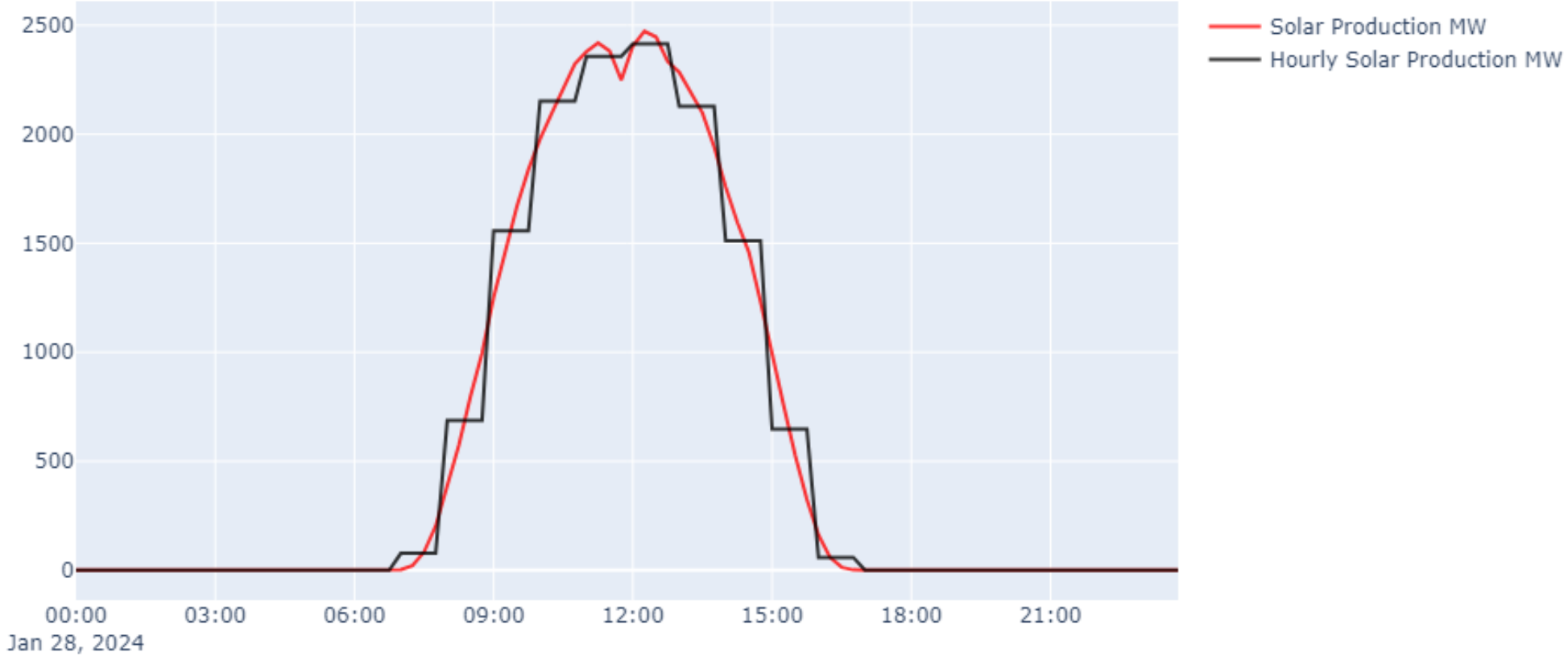


IDA 2 (D-1 21h45)



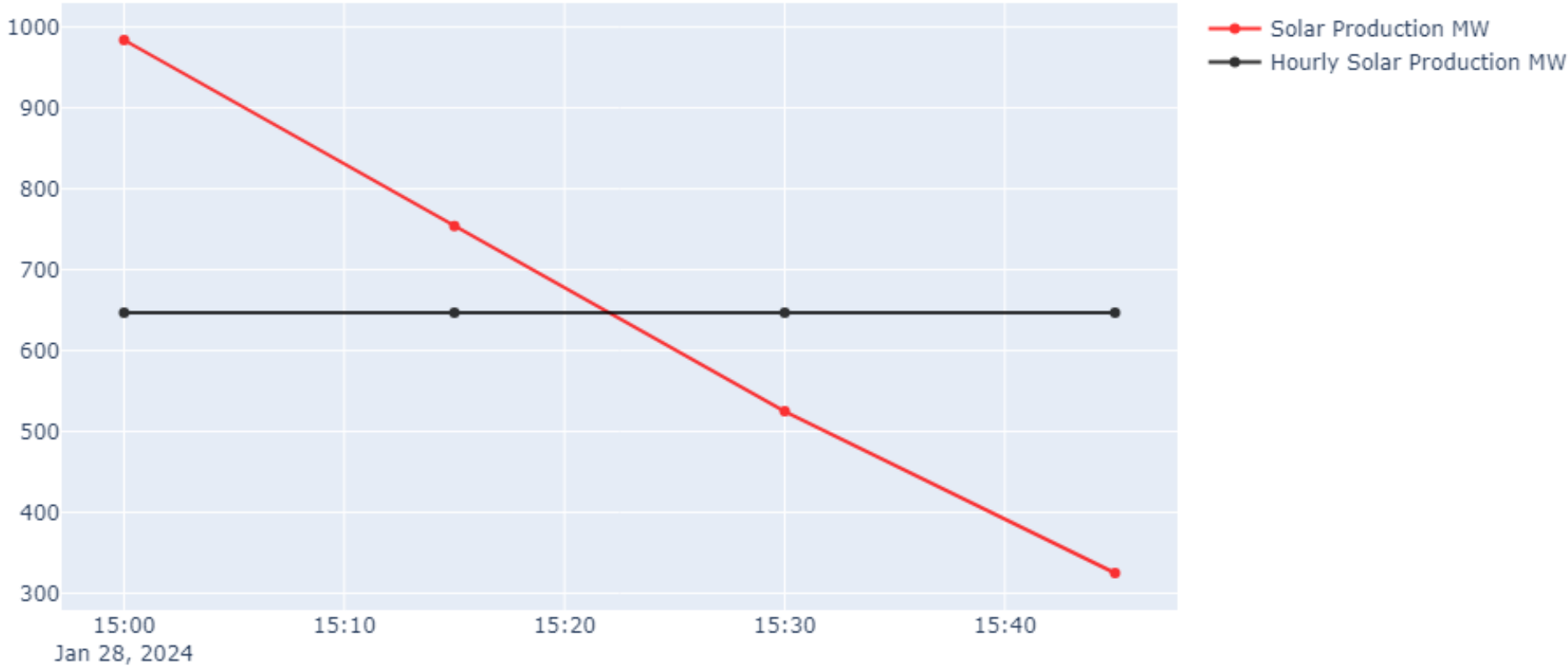
IDA 3 (D 9h45)

# High granularity management of solar

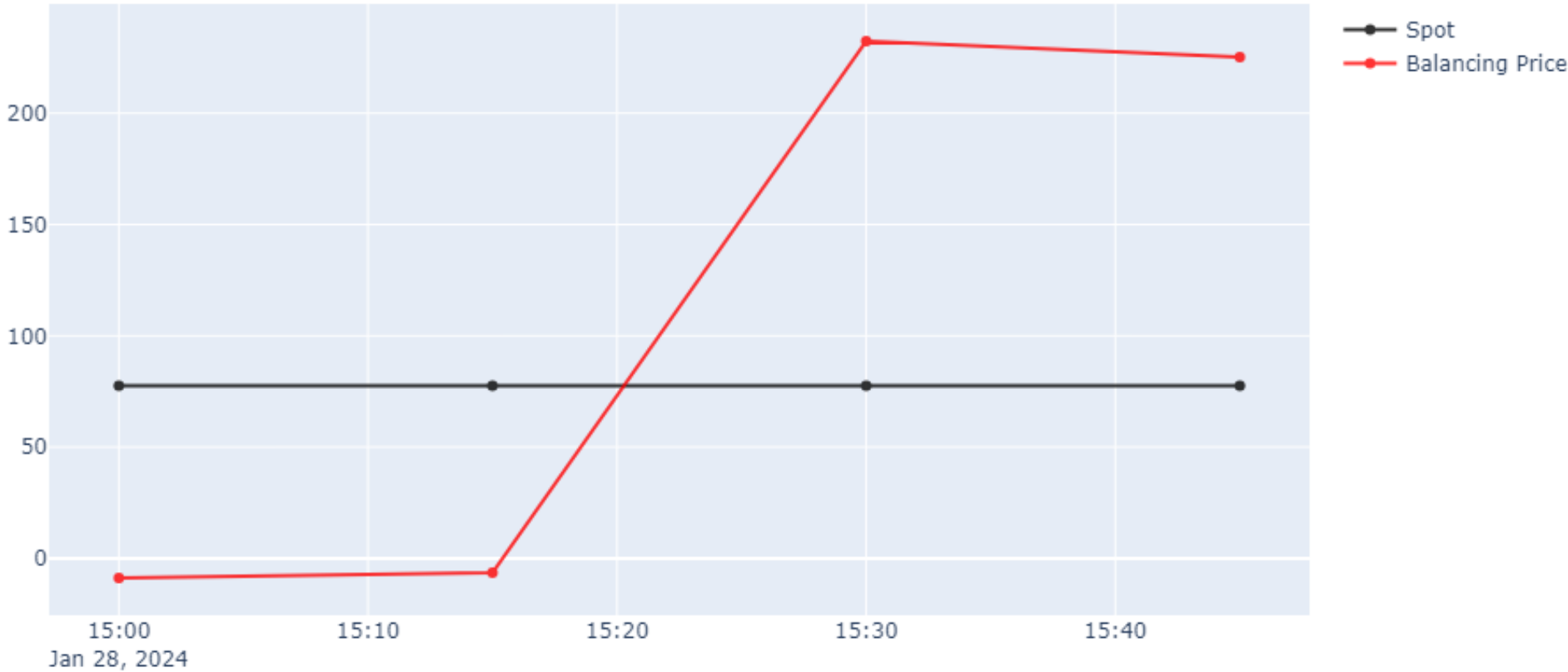




# High granularity management of solar



# High granularity management of solar



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