

Workshop 2:– WB-6 trading portfolio and strategies development for state owned power producers

22-23 February 2018 |

Hotel Regina, Rooseveltplatz 15, 1090 Vienna

Day 1

1. Introductions / Objectives / Agenda	10:00-10:15
2. Recap - Introduction to Trading and Risk	10:15-10:45
3. Portfolio Optimisation	10:45-11:30
4. Hedging Operation of balancing mechanism	11:30-12:30
Lunch & coffee break	12:30-13:00
5. Trading simulation (Hedging)	13:00-15:00
Break	15:00-15:15
6. Risk Governance and Management	15:15-16:45
7. End of day debrief	16:45-End of day

Day 2

8. Trading Simulation (Speculation)	09:00-11:00
Break	11:00-11:15
9. Recap – The Trading organization	11:15-11:45
10. The Generation Trading Interface	11:45-12:30
Lunch & coffee break	12:30-13:00
11. Options Contracts	13:00-13:45
Break	13:45-14:00
12. ETRM Systems	14:00-15:00
13. Discussion / The Trading Manual	15:00- End of Day