

Electricity Market Arbitrage Forecast

Make the most of your market access and increase your revenues with an optimized trading strategy. Tap on the potential of artificial intelligence to get key insights from data to increase your portfolio performance.

Your challenge

Short-term electricity markets are more and more volatile due to the increased uncertainty around the supply-demand equilibrium. However, if properly anticipated, this increased volatility can be converted into an additional revenue stream.

In this context, the timing at which you decide to hedge your positions can have a significant impact on your financial performance. At the same time, you could be willing to develop a more active market strategy to increase your indirect margins either by dynamically opening and closing positions or even by choosing to arbitrage market with different maturities against each other (e.g. *Day-Ahead against Intraday or Imbalance*).

Our solution

The N-SIDE Electricity Market Arbitrage Forecasting Solution is a decision support tool leveraging Machine Learning technology and numerous data sources to guide you in your short-term portfolio optimization and trading. It provides a clear and easy way to interpret recommendations and to go long or short on one specific market.

Based on the fundamentals data (*consumption, generation mix, renewable generation, weather data, etc.*) and direct market information, this generic arbitrage tool has been specifically developed and fine-tuned for short-term electricity market arbitrage problems, from weeks ahead to real-time.



Utility



Trading desk

***Nomination responsibility
flexible Assets***

It is used, for instance, to arbitrage the following:

- ✓ Day-Ahead Auctions and Imbalance Markets
- ✓ Day-Ahead Auctions and Continuous Intraday Markets
- ✓ Intraday Auctions and Imbalance Markets
- ✓ Day-Ahead Markets in different hubs
- ✓ Imbalance Markets in different hubs

Up to 60% of the theoretical total value captured

No assets required

99% guaranteed availability



High Value, Low Effort

Based on cutting-edge Machine Learning technologies, such as boosted regression trees and deep neural networks, N-SIDE's Electricity Market Arbitrage Forecasts leverage more than 500 data sources and 50k free parameters to generate high-quality forecasts, making it a powerful tool to optimize your portfolio management and trading strategy. Furthermore, our forecasts are delivered and updated at the optimal moment in order to maximize the business value:

Update Frequency: from once a day, up to every minute

Granularity: from daily average price to 15 minutes granularity

Horizon: from 15 days in advance up to real-time

Finally, thanks to the N-SIDE unique combination of Electricity business expertise with the latest AI technologies, we always ensure the perfect alignment between the algorithm learning objective and the business end application, maximizing the value generated for our customers.

... EASY to ACCESS and INTEGRATE ...

The N-SIDE Electricity Market Arbitrage Forecast is available on a user-friendly platform that gives you the possibility to adapt the tool in function of your own business and its specificities. You will also benefit from a clear visualization of your performances. The same platform is supporting all other forecasting applications of N-SIDE's, which enables you to access all your forecasters in one place.

GUI

The N-SIDE Forecasting platform benefits from a user-friendly graphical interface. It includes a live visualization of the forecaster, performances graphs, and exports functions (*xls and json*).

API

Our forecast results are by default available through a secured API connection, making it super easy to integrate in your existing systems and operational processes.

INTEGRATION

The N-SIDE Forecasting platform is compatible with standard communication protocols (e.g. *http(s), ftp(s)*) and standard formats (*csv, json, xml, xls, and so on*). The connection with your existing systems is thus seamless.

ALERTING

Make the most of our alerting system and get notified directly in your mailbox of the relevant opportunities for your business. Our alerting system can be customized in order to reflect your business constraints. Define your thresholds, risk exposure levels, reactivity time, etc., and capture the value of the most critical situations.

