



# DeltaXE

## CONTACT INFORMATION

Volue ASA  
PO Box 9008 Grønland  
NO-0133 Oslo  
Norway  
Phone: +47 73 80 45 00  
E-mail: info@volute.com

volute.com

The growing share of renewable power generation in Europe and the related wide adoption of algo trading tools in the intraday markets, has increased dramatically the number of transactions, and massively reduced the time between trade and delivery.

**Volue DeltaXE is the market leading solution to handle the complexity of the European power and gas logistics and short-term position management, in real time, fully automated, cloud-based, and supported 24/7.**

Many systems are facing serious performance problems in handling the ever-increasing massive data flow, which is the reason why many utilities make the digital transition to cloud-based, hosted solutions.

Volue DeltaXE is built for a fully flexible and fully automated integration with external and internal systems, and has its focus on the following key areas:

- Flexible Short Term Position Management, in true real time;
- Power Scheduling & Gas Nominations with out of the box coverage for most European markets and an advanced Scheduling Cockpit to keep the flows under control;
- Cross-Border Capacity Management;
- Fast performance and full automation, end-to-end.

The dedicated DeltaXE consulting team has 20 years of proven market expertise. For this reason, we can offer a full Market Update Service, which ensures the application to stay in line with all evolving market regulations and requirements, and a 24/7 Support in case of any issue.

## Who Is DeltaXE For?

- Trading Companies;
- Large and Medium Power Producers;
- Renewable Energy Sources;
- Any company with direct responsibility for physical power or gas scheduling.

Following the typical process flow covered within the application, these are the core functionalities DeltaXE is built for:

- planning systems;
- Partner data imports (order time series, contracts);
- And many more.

**AUTOMATIC CAPTURE OF ALL INPUT DATA FOR SHORT TERM POSITION MANAGEMENT AND SCHEDULING**

- Master data;
- Market trades from the ETRM;
- Exchange trades from Algo Trading solutions (native interface);
- Asset forecast inputs from Asset

**REAL-TIME POSITION MANAGEMENT**

DeltaXE offers short-term position management (typically 1W to 1M) to show in real time physical positions including trade, transport and assets (production, consumption, storage, etc.).

Key	Contract ...	00:00	00:15	00:30	00:45	01:00	01:15	01:30	01:45	02:00	02:15	02:30	02:45	03:00	03:15	03:30	03:45	04:00	04:15	04:30	04:45	05:00	Agg. value
CONTROL_AREA		93.616	95.071	85.972	91.535	83.261	89.208	92.176	94.285	94.737	95.240	83.820	91.175	87.669	86.756	93.440	90.500	98.259	89.399	91.925	95.314	90.525	
AT_APG_N		-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000
Delta - APG		-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000
Deal		-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000
Kelag		-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000
Petronas		22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000
Statkraft		-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000
3063919		1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	24.000
Transmission		-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000
DE_TENNET_N		0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
DE_TENNET_N		0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
HU_MAVIR_N		0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
HU_MAVIR_N		-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000
BE_ELIA_N		0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
EPC[BE_ELIA_N]		0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
Deal		0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
EPEX																							
BG_ESO_N		-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025
Delta - BG_ESO_N		-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025
Deal		-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025	-0.025
Elektro Energija		3.825	3.825	3.825	3.825	3.825	3.825	3.825	3.825	3.825	3.825	3.825	3.825	3.825	3.825	3.825	3.825	3.825	3.825	3.825	3.825	3.825	3.825
GEN-I		-3.850	-3.850	-3.850	-3.850	-3.850	-3.850	-3.850	-3.850	-3.850	-3.850	-3.850	-3.850	-3.850	-3.850	-3.850	-3.850	-3.850	-3.850	-3.850	-3.850	-3.850	-3.850
CH_SWISSGRID_N		6.021	7.476	-1.623	3.940	-4.334	1.613	4.581	6.690	7.142	7.645	-3.775	3.580	0.074	-0.839	5.845	2.905	9.664	0.804	3.330	6.719	1.930	
CKW[CH_SWISSGRID_N]		5.121	5.136	4.897	5.240	4.176	4.673	3.651	3.580	4.412	3.965	4.015	3.470	4.724	4.261	4.015	4.335	7.394	6.954	7.440	7.809	3.460	
Deal		-0.548	-0.548	-0.548	-0.548	-0.748	-0.748	-0.748	-0.748	-0.548	-0.548	-0.548	-0.548	-0.798	-0.798	-0.798	-0.798	2.152	2.152	2.152	2.152	-0.598	
EWZ		-0.548	-0.548	-0.548	-0.548	-0.748	-0.748	-0.748	-0.748	-0.548	-0.548	-0.548	-0.548	-0.798	-0.798	-0.798	-0.798	2.152	2.152	2.152	2.152	-0.598	
Production		5.669	5.684	5.445	5.788	4.924	5.421	4.399	4.328	4.960	4.513	4.563	4.018	5.522	5.059	4.813	5.133	5.242	4.802	5.288	5.657	4.058	
CKW																							
CKW_PROD		5.669	5.684	5.445	5.788	4.924	5.421	4.399	4.328	4.960	4.513	4.563	4.018	5.522	5.059	4.813	5.133	5.242	4.802	5.288	5.657	4.058	
Delta - Swissgrid		-8.000	-8.000	-8.000	-8.000	-8.000	-8.000	-8.000	-8.000	-8.000	-8.000	-8.000	-8.000	-8.000	-8.000	-8.000	-8.000	-8.000	-8.000	-8.000	-8.000	-8.000	-8.000
Consumption		0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000
BKW_Handel		0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000

DeltaXE is delivered with several standard Real-Time Position Views aimed for the most common use cases for power and gas:

- Managing positions for Scheduling purposes.
  - Across several markets and control areas;
  - Across several legal entities / balance groups;
  - Aimed to check positions and mismatches with counterparties, down to individual contract;
  - Can be linked with ad-hoc workflow management (e.g. PCE, RD HAP etc.).
- Cross border management.
  - Purchased / resold / used / curtailed / available capacity.
- Asset Management.

- Management of different time series related to the assets;
- Check the dispatch plan;
- Validate planning time series against configurable rules.

Position screens are very flexible:

- Granularity from 1 minute to 1 year;
- All required units for Power and Gas;
- Embedded unit transformation.
  - Volume/energy (e.g. MWh – m3 for gas);
  - Energy/power (e.g. MWh – MW);
- Aggregation rules, drill down to the single deal;
- Calculated time series;
- Direct fast data edit/entry;
- Conditional formatting rules;
- Automated export to external systems in case of data changes;

- Fast performance thanks to caching.

Due to its high flexibility, the layout and behavior of the Disposition views can be configured according to individual business requirements. These views are often used across different departments:

- The Short Term and Asset based Trading department, as they can manage the short-term position with full flexibility and fast performance;
- The Scheduling department, as they can see all the underlying contracts that make up a position with a specific counterparty balance group, which makes the analyses of mismatching positions very easy;
- The Front-Office or Risk-Management department, because they often use the Disposition Views as a real-time position management tool. ETRM systems often struggle to handle large amounts of contracts in hourly or quarter hourly resolution in real-time because of performance issues. This is where DeltaXE has its strength and is a class of its own in terms of performance and filter functions.

Rules can be very easy embedded logics, or up to very complex through scripting.

**POWER SCHEDULING & GAS NOMINATIONS**

The top strength of DeltaXE are as follows.

Power scheduling & gas nominations in DeltaXE offers automated, bidirectional message exchange with different power and gas Services Operators. Such Service Operators can be TSOs, Clearing Offices, HUB operators, Entry Exit point responsible parties, or Storage responsible parties. Additionally, all types of messages can be exchanged with customers or service operators where flexible contracts require an automated communication.

Scheduling is covered for trades, transport, production, consumption, storage etc.

A Capacity Management module is also included, with an advanced Capacity Position view, and native interface with JAO for bidding and for automatically importing allocation results and updated rights.

Out of the box, most European markets are available as market packages (full list of covered markets available on request).

Our packages include file format transformation and interpretation, as well as full communication channels with all used technologies and protocols (file, email, (s)ftp, web services, AMQP, AS2, AS4, ECP etc.).

An advanced Scheduling Cockpit view allows to keep the process under control, 24/7.

**POSITION ADJUSTMENT RULES**

The Position Adjustment Rules module delivers a set of functions, which can be used to adjust positions, for example to adjust control area positions, balance groups, or portfolios. Adjustment rules can also be used to get compliant with existing market rules like “scheduling only full KW (no fractions)”, “scheduling only hourly values”, “create market offers for exchange with imbalances”, or “power plant usage”.

Key	Contract ...	00:00	00:15	00:30	00:45	01:00	01:15	01:30	01:45	02:00	02:15	02:30	02:45	03:00	03:15	03:30	03:45	04:00	04:15	04:30	04:45	05:00	Agg. value
CONTROL_AREA		93.616	95.071	85.972	91.535	83.261	89.208	92.176	94.285	94.737	95.240	83.820	91.175	87.669	86.756	93.440	90.500	98.259	89.399	91.925	95.314	90.525	
AT_APG_N		-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	
Delta - APG		-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	-11.000	
Deal		-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	-10.000	
Kelag		-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	-31.000	
Petronas		22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	22.000	
Statkraft		-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	
Transmission	3063919	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	24.000
DE_TENNET_N		-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	-1.000	
DE_TENNET_N		0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	
DE_TENNET_N		0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	0.000	

A fully flexible Notification functionality alerts users for all relevant events in the process, to ensure they are only alerted when something in the automated process needs human attention.