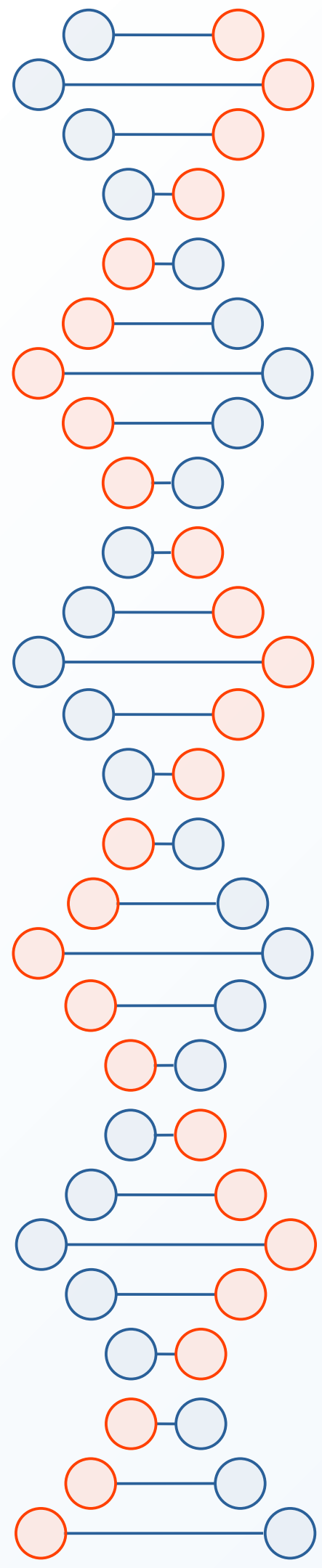
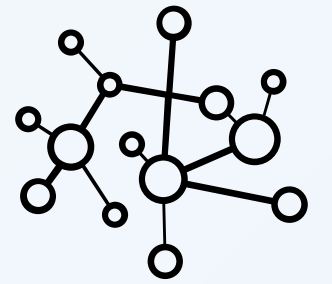


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Power Trading Is Big — and Blind



300K positions.
Few see the edge.

300,000 daily positions daily. 12,500+ nodes. 24 hours.

→ Yet most desks trade only a sliver — and often on gut feel.

Billions in DART spread value — left on the table.

Why? Most desks lack:

- **Directional forecasting at node/hour granularity**
- **Per-position risk quantification—not just portfolio VaR**
- **A simulation engine that stress-tests strategies at scale**
- **Integrated solutions that are intuitive, auditable, and affordable**

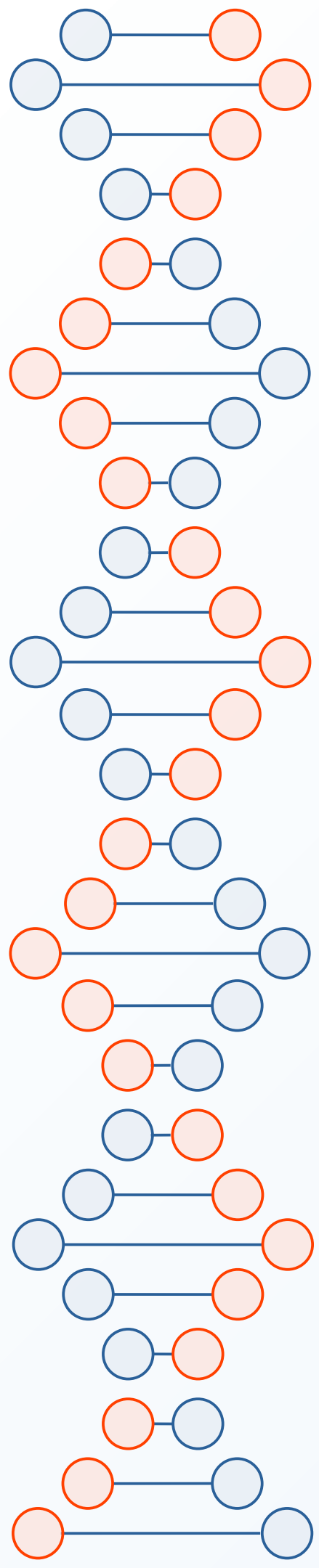
Auditable in the way that matters:
every trade has a traceable logic trail —
from signal to sizing.

Even elite shops rely on brittle intuition, patchy models, or black-box vendors.

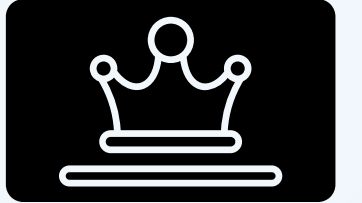
When regime shifts like the **Flip-Over** hit — **strategies break. Fast.**

Power trading remains an elite sport.

Most are benched — not by lack of capital, but but by lack of strategy infrastructure.



Why Power Trading Remains an Elite — and Fragile — Game



Worn by few.
Earned by fewer.
Broken by regime shifts.

Smart power trading isn't just about calling the price.
It's a system — and most desks fail to complete it.
They need to:

- **Forecast** the next-day DART spreads
- **Quantify risk** per (hub, hour) — not just portfolio-wide
- **Size positions** to match risk appetite and capital
- **Test strategies forward** across turbulent, plausible market scenarios

But here's the truth:

- Forecasts miss regime shifts like Flip-Overs
- Risk is guessed, not measured
- Sizing is rule-of-thumb, not capital-aware
- Simulation — if it exists — is crude or absent

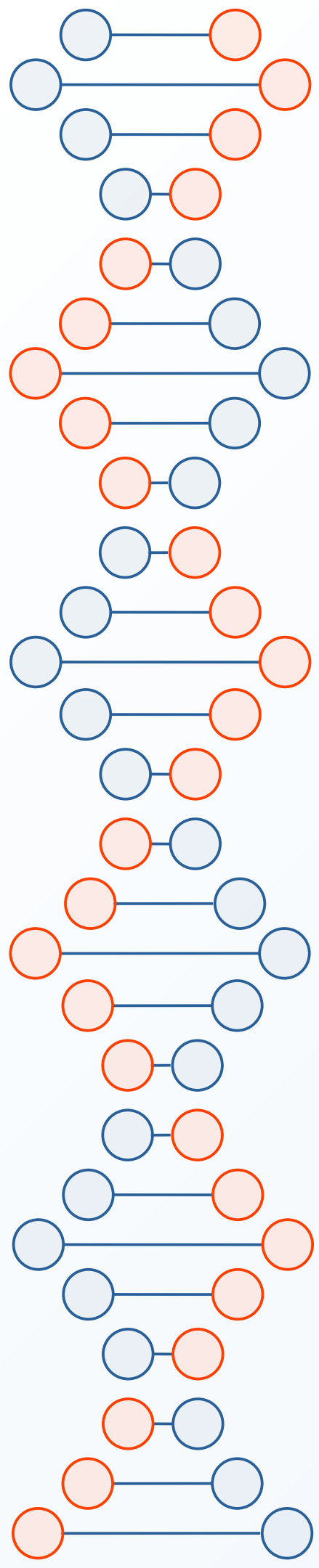
The result?

Most shops trade half-blind.

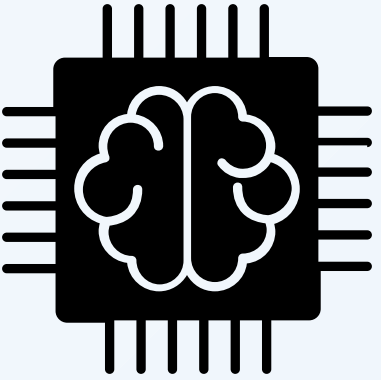
Even good traders get blindsided.

Despite the explosion of data and modeling, the industry lacks a **foundational infrastructure layer** — a unified platform where trading strategies can be built, tested, and evolved systematically.

This gap traps desks in legacy workflows and tribal knowledge, preventing scalable, repeatable edge.



VPDaaS: The Virtual Quant Desk — *Strategy by Design, Not by Guesswork*



Design the risk.
Control the outcome.

We unify the four pillars of intelligent trading — in one modular platform:

1. Directional Forecasting

Fast, scalable DART spread signals across hubs + hours

→ Built to catch regime shifts like the Flip-Over

2. Per-Position Risk Modeling

Explicit \$/MWh downside for every (hub, hour) position

→ Go beyond portfolio VaR — see risk where it lives

3. Capital-Aware Position Sizing

Turn risk appetite into dynamic MWh allocations

→ Strategy shaped by capital, not intuition

4. Historical-Forward Simulation

10,000+ plausible futures to test strategy resilience

→ Don't just hope — simulate and know

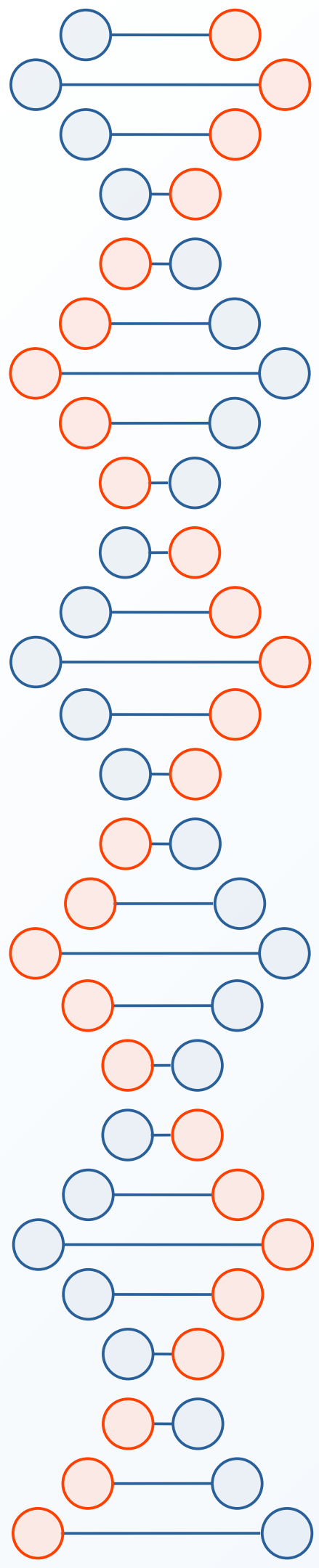
Use them à la carte — or together, as a full-stack cloud platform.

VPDaaS is the missing meta-layer

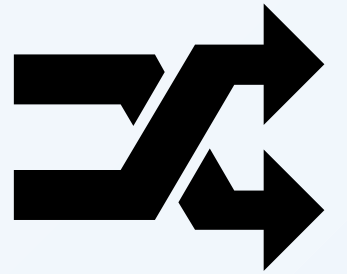
for scalable virtual-power trading-strategy design.

Quant Power, Democratized.

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The Flip-Over Event: Rare. Costly. Forecastable



When the edge flips
against you.

In most hours, price regimes are stable.
DART spreads behave predictably — until they don't.

Suddenly, a set of hubs that usually paid — doesn't.
A region that followed the pattern — snaps out of it.

We call it a **Flip-Over**:
A sudden, coordinated reversal in spread direction across many hubs.

Think of Flip-Overs like equity market corrections — only faster, spikier, and spatially coordinated.

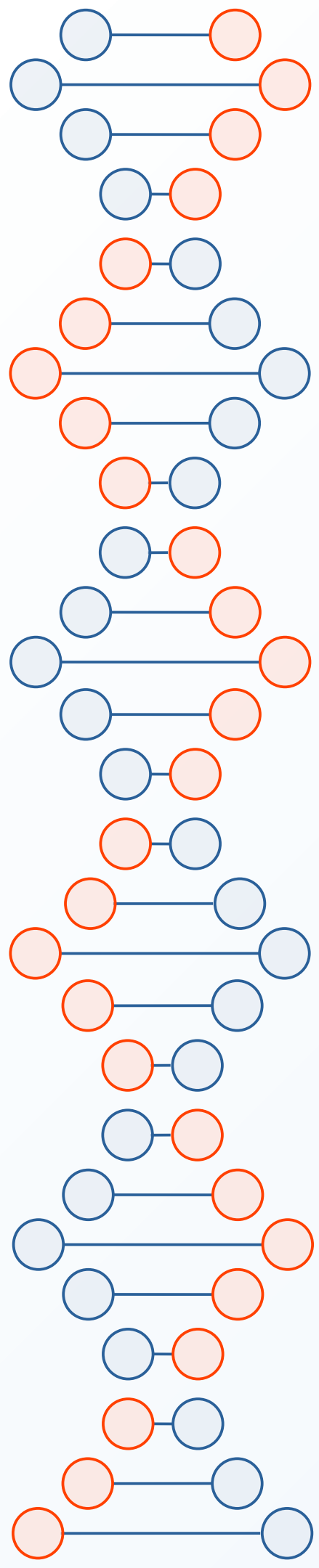
These events strike without warning.
They break strategies.
They erase P&L.

Most desks don't see them coming.
Most models don't even try.

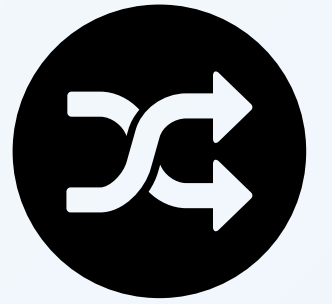
We do.
And that's the point.

If you can forecast Flip-Overs —

- You can **design resilient strategies**.
- You can **build a meta-system that adapts**.
- You can **win**.



Flip-Overs Are the Enemy — Here's How We Beat Them



Flow reverses. Losses Begin

Flip-Overs are sudden reversals in DART spreads across entire regions.
Day-Ahead prices collapse behind Real-Time.
Normal trading patterns fail. Losses pile up fast.

They strike every **30–120 days** and can persist for **3–4 days**.

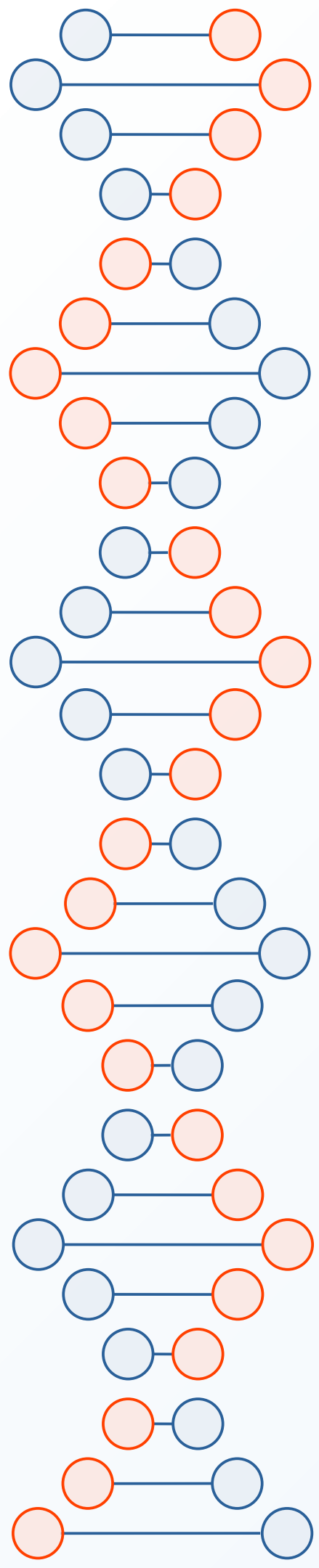
Most models miss them. We don't.

We track:

- Price & volatility shifts across hubs
- Weather/load forecast surprises
- Transmission and shadow price moves
- Outages and fuel mix changes

Result:

- We forecast flip-overs before they strike.
- Early alerts that help traders adjust fast — before Flip-Overs do damage.



History Is Just One World. We Simulate 10,000+.

Most trading strategies are judged by what happened —
one realized past.

History is just one world — but thousands more could've happened.
We simulate them.

Our Simulation Engine is to backtesting what probability theory is to a single coin flip.

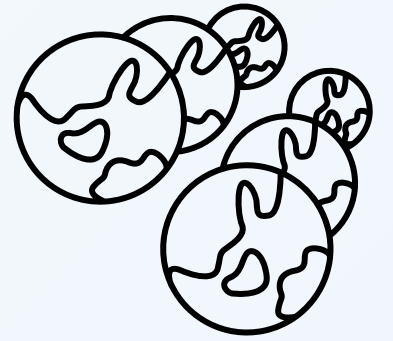
It generates 10,000+ alternate market realities —
each grounded in historical volatility, spread behavior, and structural drivers.

For every strategy, we ask:

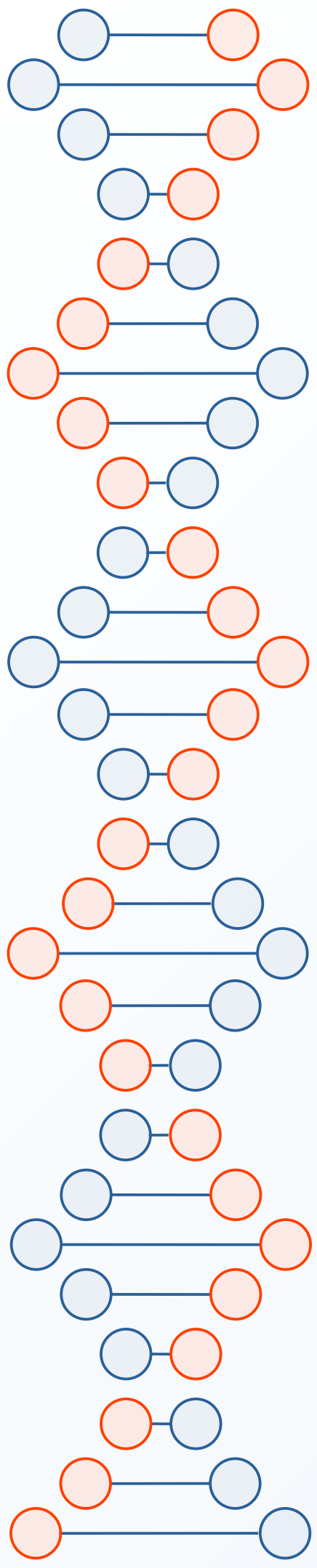
- What's the expected return across these worlds?
- How often does ruin – as defined by client risk tolerance – occur?
- How does performance evolve as risk appetite increases?

We turn market history into a launchpad — not a trap.

→ That's how we help clients design resilient, risk-aware strategies.



One past. Many futures



From Expertise to Execution: VPDaaS in Action



One engine.
Four disciplines.

VPDaaS integrates **forecasting, risk, position-sizing, and optimization** —delivered it **as a service**.

We don't sell dashboards. We power decisions:

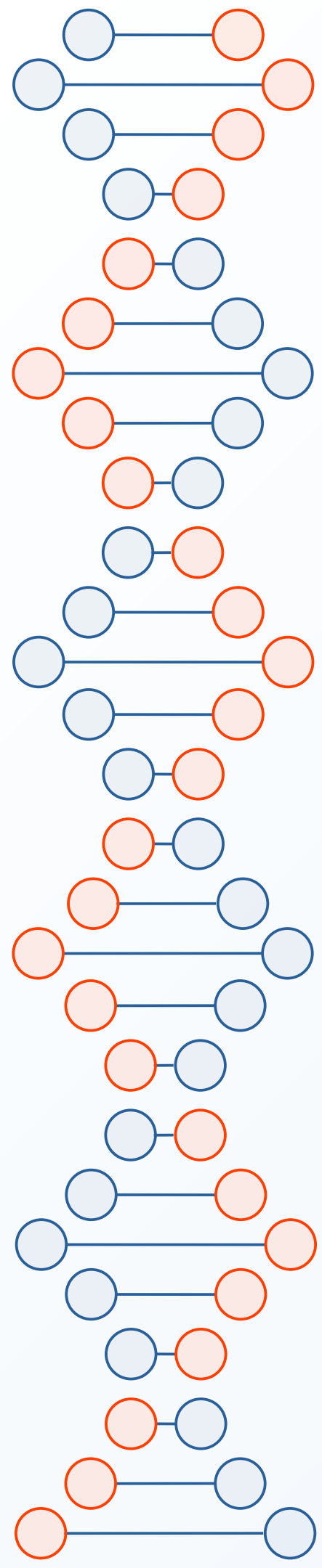
- **300,000 daily directional forecasts** (DART sign, per hub/hour)
- **Per-position risk metrics** tailored to client limits
- **Historical-forward simulations** to size strategies before risking capital

Every simulation we run becomes a data point in a growing library of trading logic — what worked, when, and why. Over time, that archive evolves into something more: the memory and decision engine of modern power trading.

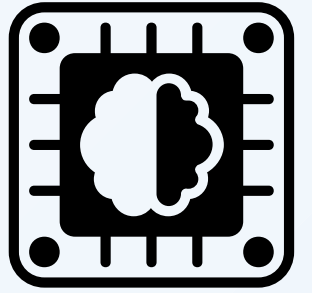
- Playbooks for responding to regime shifts like Flip-Overs

→ Quant power, once limited to elite desks, now delivered as a service.

Our clients stay lean — but think like the majors.



From Black Boxes to Transparent Solutions



Transparent. Tweakable. Yours.

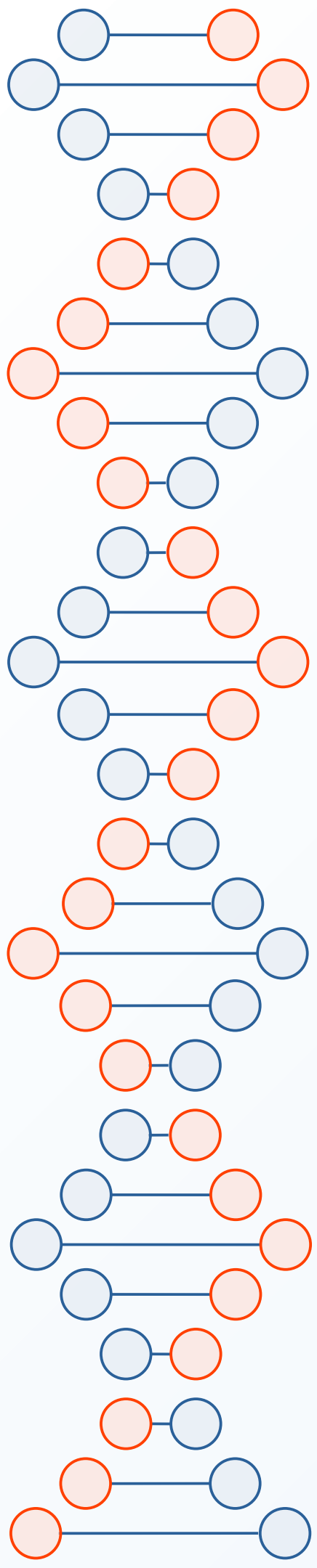
Most third-party analytics are black boxes:

- Opaque models with limited customization
- Hard to test, impossible to tweak
- Expensive, inflexible, and often overfit

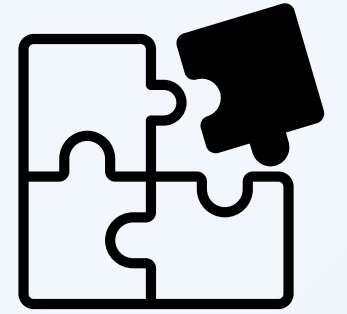
VPDaaS is different:

- Modules that fit into your workflow
- Transparent models — tweak assumptions, run variants
- You see the logic. You control the risk.
- Pay for capability, not mystery.

→ Quant power made accessible — and **auditable**.



Building Tomorrow's Power Desk Today



No noise. No sprawl. Just signal.

We're starting lean — and solving deeply.

Our first clients will use VPDaaS to test and optimize trading strategies *before* capital is put at risk.

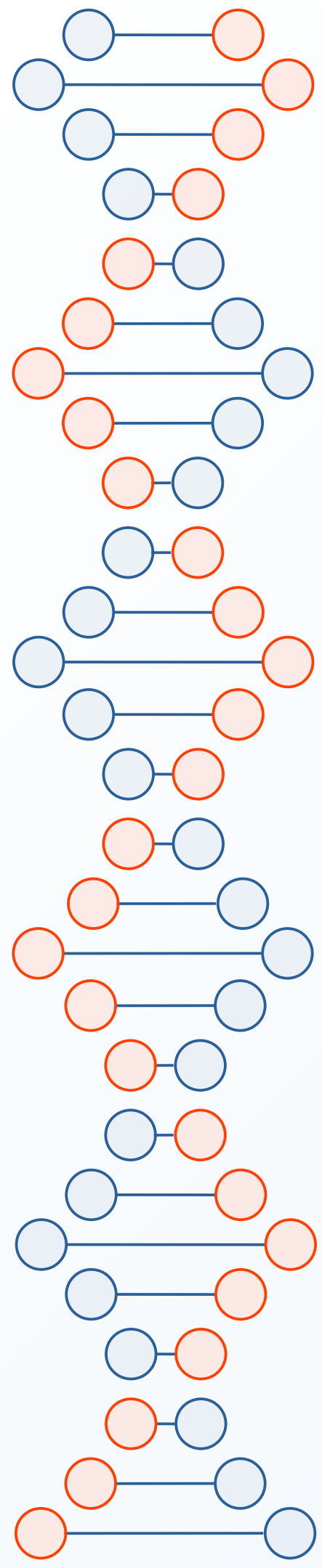
In the next 18 months, we aim to:

- Start where we know the terrain — MISO — and we build the foundational logic engine. Expansion to other ISOs is roadmap, not prerequisite.
- Refine usability through real-world pilot feedback
- Extend forecasts and optimizations across multiple risk tiers
- Build reusable strategy libraries and playbooks for recurring situations
- **Begin building simulation archives — to benchmark performance and seed deeper insight**

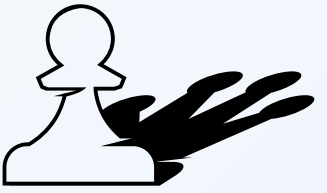
In time, that archive evolves into something more:

the compass and chronicle of power trading — a keeper of logic, risk, and edge.

→ Each iteration strengthens our core engine — and compounds client edge.



Built for Traders — Priced for All



Quant Power, Democratized

Today, only the largest desks can afford custom quant infrastructure.

- They build it in-house — or pay steep fees for closed, generic tools.
- Everyone else trades on gut feel, stale heuristics, or vendor noise.

VPDaaS flips that equation:

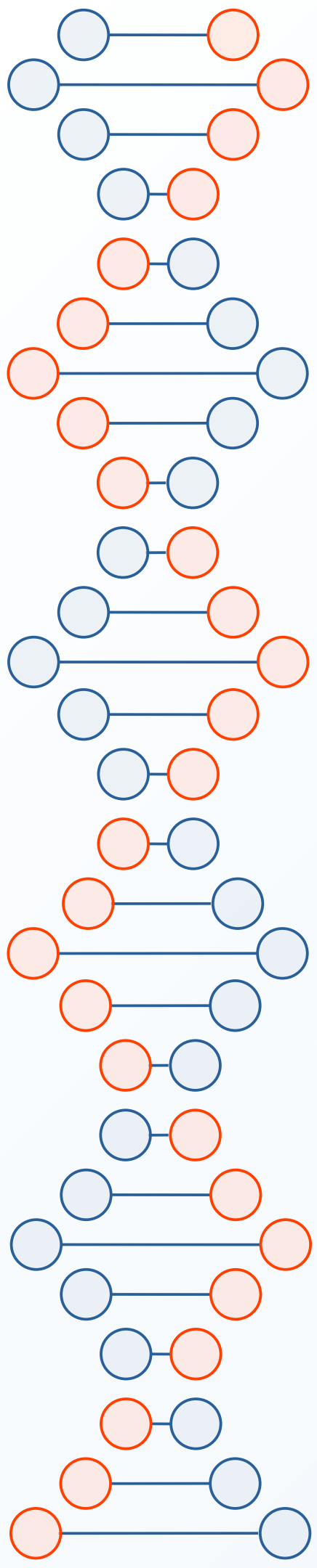
- AI-native forecasting across all 12,500+ nodes and 24 hours
- Strategy simulation engine built for scale, speed, and clarity
- Intuitive solutions for *forecast* → *position* → *risk* chain of decisions
- Pay-per-seat or per-simulation pricing — no \$250k buy-ins

Democratizing quant power means putting it within reach —
not just building it beautifully.

Now we're ready to scale — and bring this power to desks across the market.

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From Niche to Nation: TAM Unlocked*

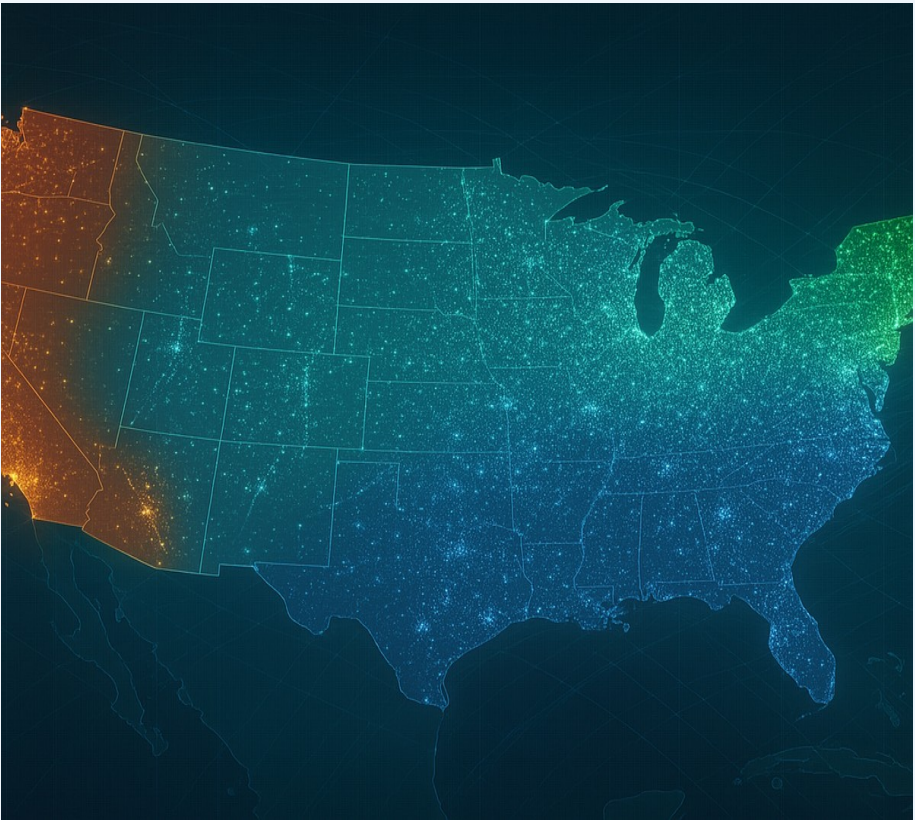
Market Tier	#Units**	Avg Spend	TAM Opportunity
Trading Desks (US)	4,500	~\$50K	\$150 mill
Independent Power Producers (US)	2,300	~\$70K	\$80 mill
Retail Energy Buyers (US)	1,600	~\$70K	\$55 mill
Utilities & Co-ops (US)	6,000	~\$250K	\$190 mill
International & Internal Teams	3,000	~\$50K	\$125 mill
TOTAL	17,400		\$600 mill / yr

* For details see Appendix C in the supporting file with extended financials.
** Unit of sale is defined at the team level (e.g., trading desks, procurement teams, risk desks).

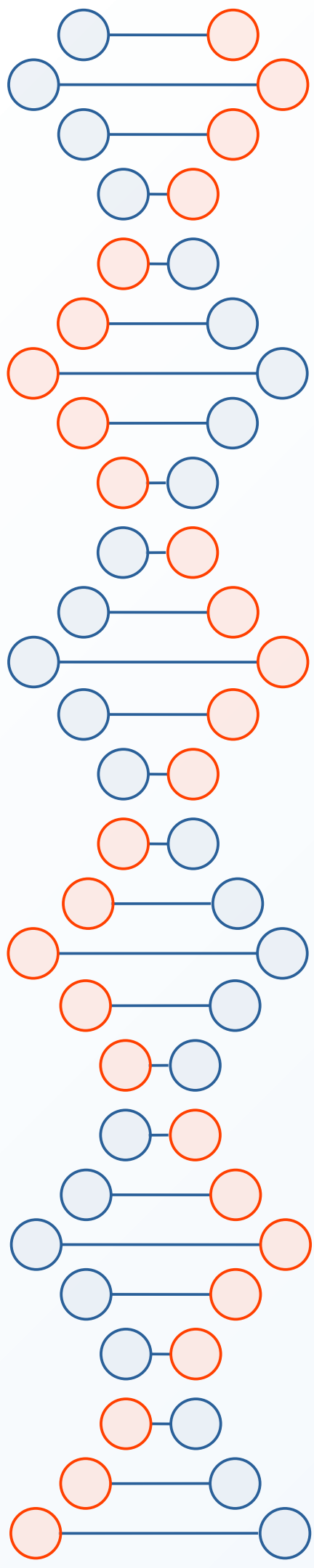
We target a **\$21M Serviceable Obtainable Market /SAM/**
in the course of the next 3-5 years (see next slide).



Thousands of Active Desks.
Multiple Buyers per Org.
High-Repeat Purchase Potential.



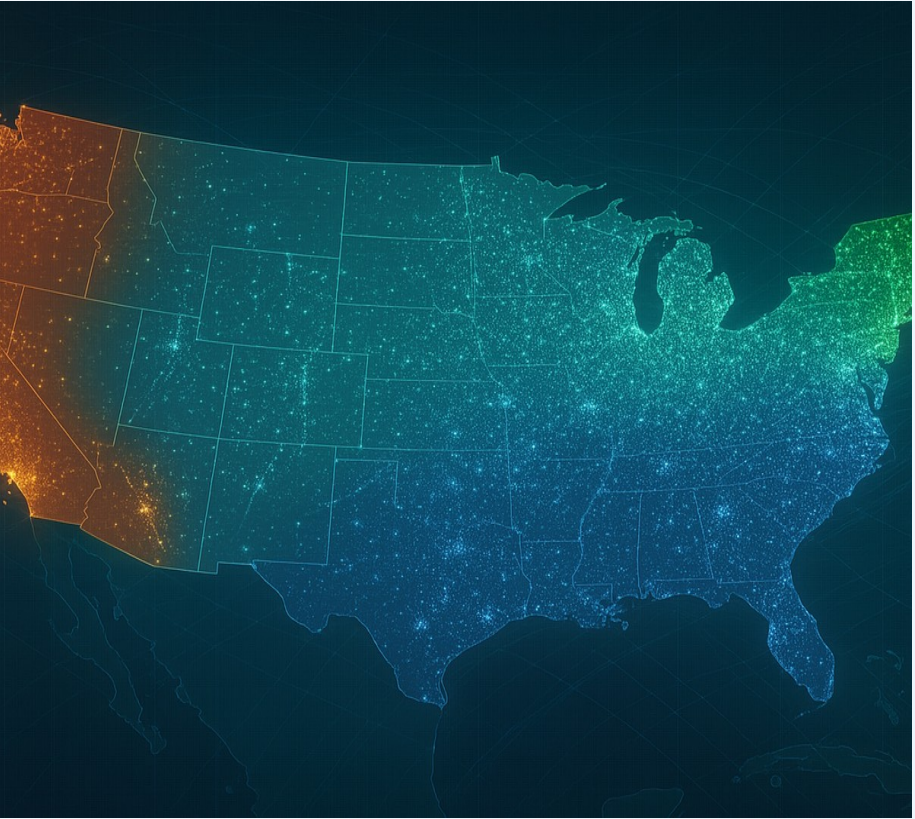
U.S. Generator Footprint



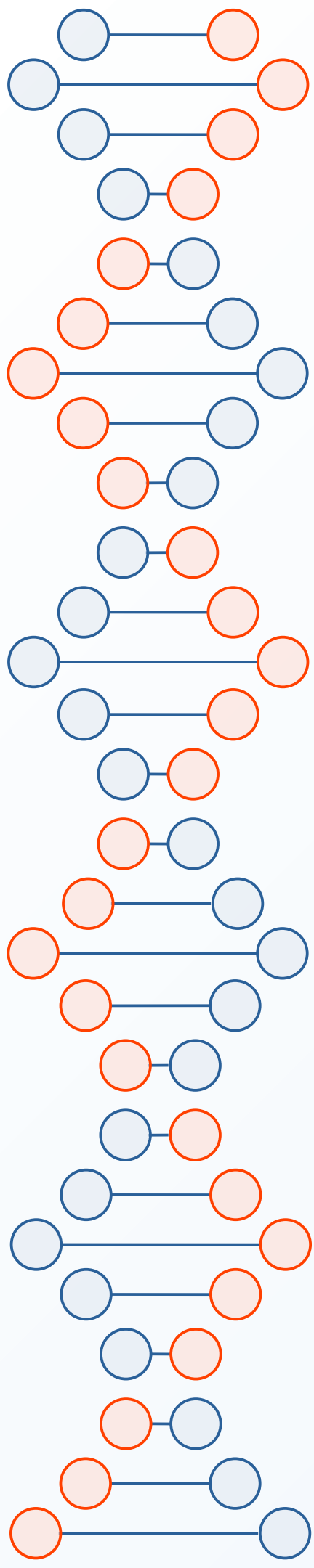
TAM is the Dream, SOM is the Plan*

Market Tier	TAM Opportunity	SOM %	SOM** (Initial Market Capture)
Trading Desks (US)	\$150 mill	~5%	\$8 mill
Independent Power Producers (US)	\$80 mill	~6%	\$5 mill
Retail Energy Buyers (US)	\$55 mill	~3%	\$2 mill
Utilities & Co-ops (US)	\$190 mill	~1%	\$1 mill
International & Internal Teams	\$125 mill	~3%	\$5 mill
TOTAL	\$600 mill / yr		\$21 mill / yr

* For details see Appendix D in the supporting file with extended financials.
** Intended **Serviceable Obtainable Market (SOM)** over the course of the next 3-5 years.

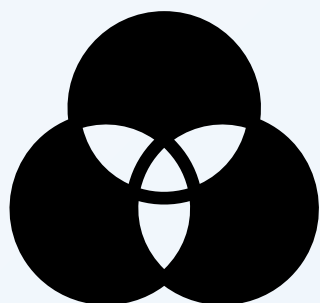


U.S. Generator Footprint



Funding Ask: \$2.0M to Launch and Scale*

18-month runway to deliver, iterate, and compound value.

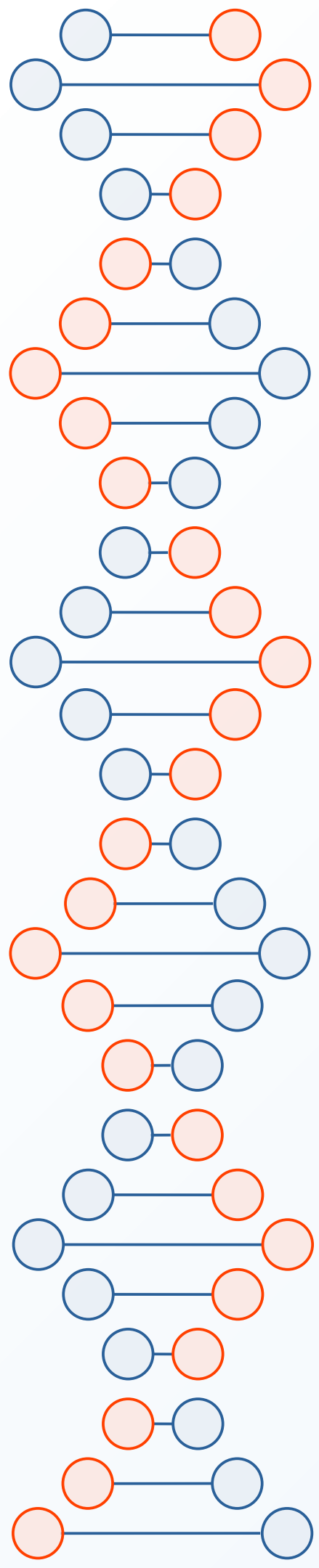


Modular.
Disciplined.
Built to Scale.

Item	Amount
Core Team + Contractors	~ \$1.280 mill
Infra & Operational Expenses	~ \$410K
Total (Core Operations)	~ \$1.67 mill
Resilience Buffer @ 20%	\$330K
Target Raise	\$2.0 mill

* For details see Appendices C & D.

This budget is scoped, stress-tested, and aligned to the critical path.



Product + Business Model



Forecast. Design. Deliver.

Core Offerings (Phase I):

Forecast.

- Flip-Over regime shift forecasting — batch-mode, high-impact alerts
- Built on fundamental drivers and structural patterns in market behavior

Design.

- Historical-forward simulation engine — 10,000+ alternate market realities
- Optimizes trading strategies for return vs. ruin — before capital is at risk

Deliver.

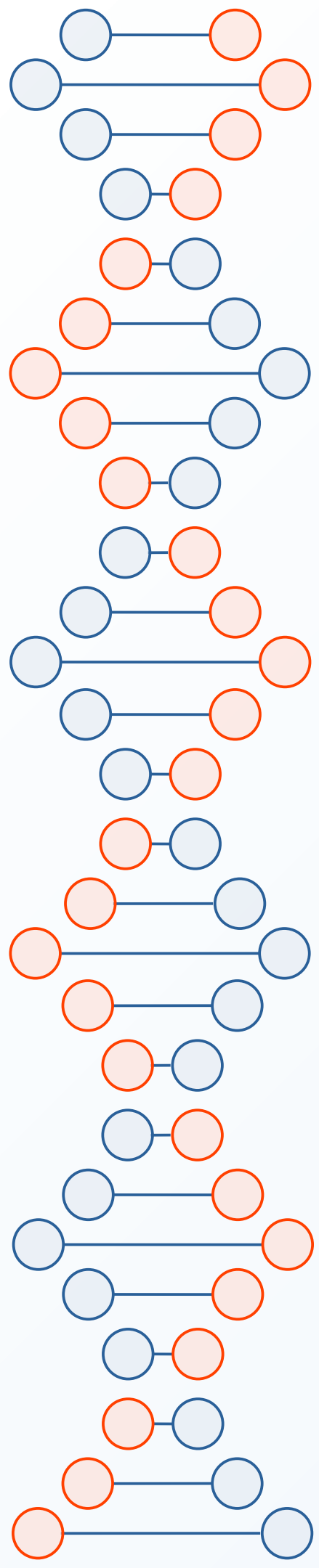
- Diagnostics for client-submitted signals: expected return & risk of ruin
- Optimized strategy recommendations, tailored to client limits
- *Delivered via automated PDF-style reports (SFTP/email), no front-end required*

Engagement Models:

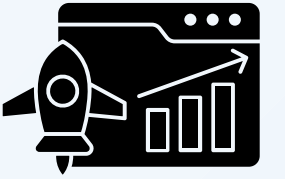
- Subscription access (tiered by usage & modules)
- Optional consulting for onboarding or analytics refinement
- No lock-in: transparent engines built to earn trust

Quant-grade power — without the quant team.

Precise. Practical. Accessible.



Join Us in Building the Future of Power Trading



Build. Scale. Elevate.

Invest in the future of power markets — scalable, transparent, data-driven.

Help democratize world-class quant infrastructure for every trading desk.

Partner with us to build VPDaaS — where better forecasts meet optimized strategies.

Let's empower tomorrow's traders, today.

Get in Touch:

Anguel Grigorov

Founder, EnergyMarketAI / VPDaaS

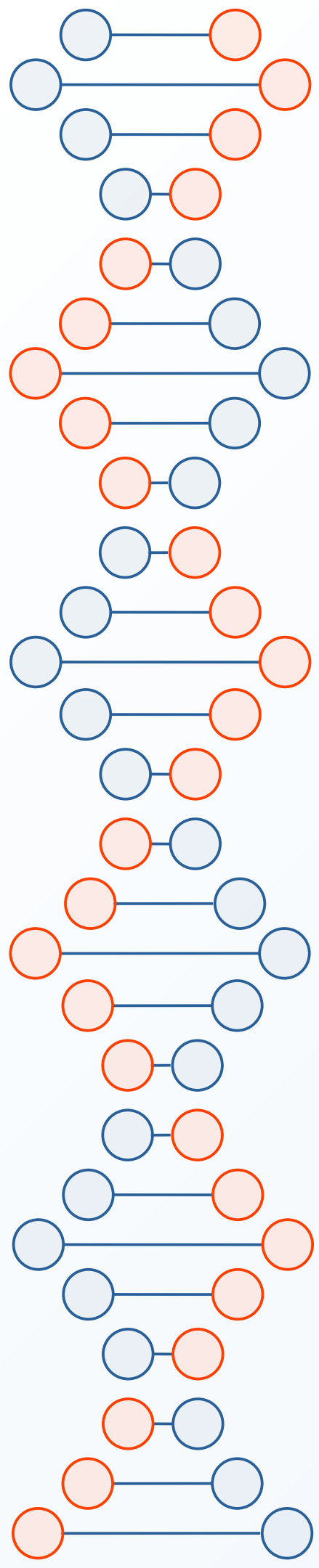
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Appendix A: Founder's Background: A Quant with Real-Market Scars

Anguel Grigorov

Quant, builder, battle-tested.

Domain & Market Expertise

- **24+ years of quantitative and management experience** in most energy markets
- **6.5 years designing and trading real-money strategies** in the MISO nodal power market — independently
- Built algorithmic agents for **signal generation, risk control, position-sizing, and forward simulation**
- Deep familiarity with **DART spreads, congestion patterns, and nodal market dynamics**

Quantitative & Technical Strength

- Architected **custom C++ engines** for historical-forward simulation across alternate realities
- Developed **forecasting and risk engines** tailored to the noisy, sparse, regime-shifting environments
- Experience in **machine learning, regime detection, and risk quantification**
- Held quantitative, **energy and managerial** roles at **S&P Global/Platts, Centrica/Direct Energy, LyondellBasell, Enron Corp, and U.S. Bank**

Product Vision & Execution

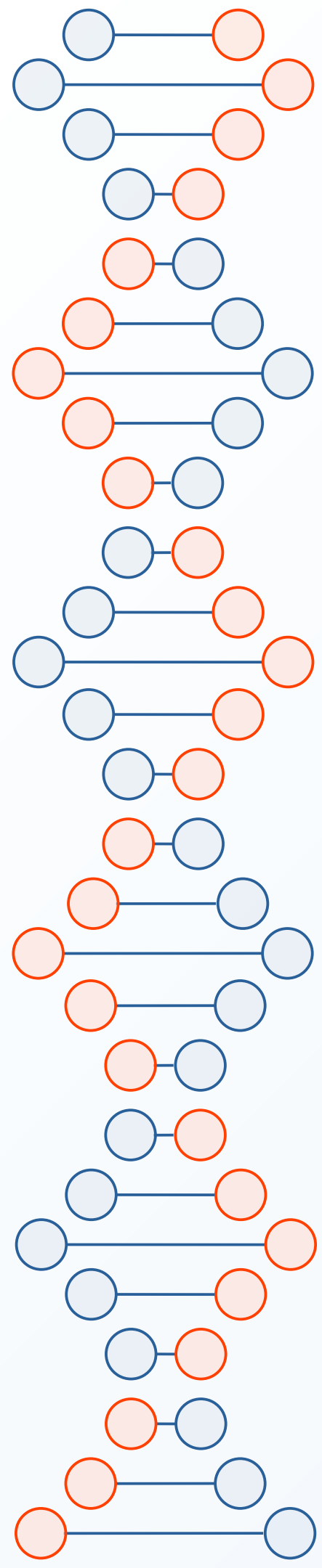
- Built and traded with a working VPDaaS prototype — in real markets, with real risk
 - The system proved its edge in live conditions
- **Discovered the flip-over pattern** through years in the P&L trenches
- Driven to move beyond gut-feel trading — toward **systematic, risk-aware strategy design**

I built VPDaaS to manage my own risk — it kept me in the game.

Now I'm scaling it to level the playing field.

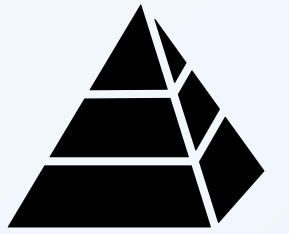


Signals.
Systems.
Skin in the Game.



Appendix B: Design Philosophy of VPDaaS

Resolving Contradictions, Not Tweaking Tools

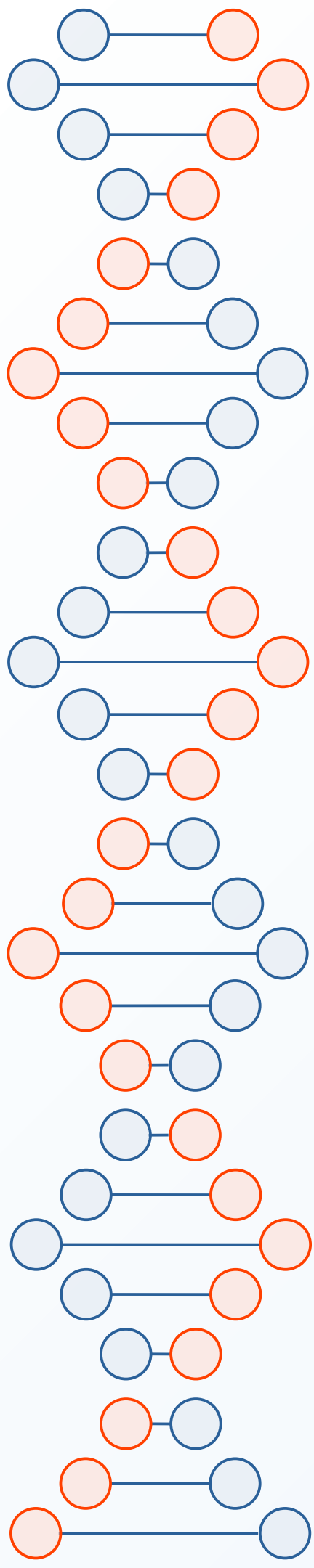


Micro-Decisions
→ Structured Strategy
→ Meta-System Design

- TRIZ — a systems-engineering theory — shows that innovation emerges by resolving core contradictions, not by tinkering with parts.
- In power trading, the contradiction is this:
 - Traders need strategy — but are trapped in purely reactive workflows.
 - They're mired in a fog of daily, tactical, low-level decisions — without strategic control.
 - They need control based on optimization — but face chaos and noise.
- **VPDaaS resolves this by elevating to a higher-level subsystem:**
We shift from a trader-centric, micro-decision loop
 - **to a platform of optimization, strategy, and engineered design.**

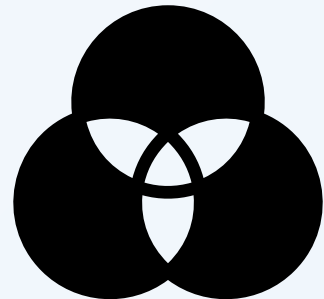
This is **not just another tool.**

It's the ***next level of the power trading system.***



Appendix C: Infra & Ops Budget

What it takes to deliver, not just impress



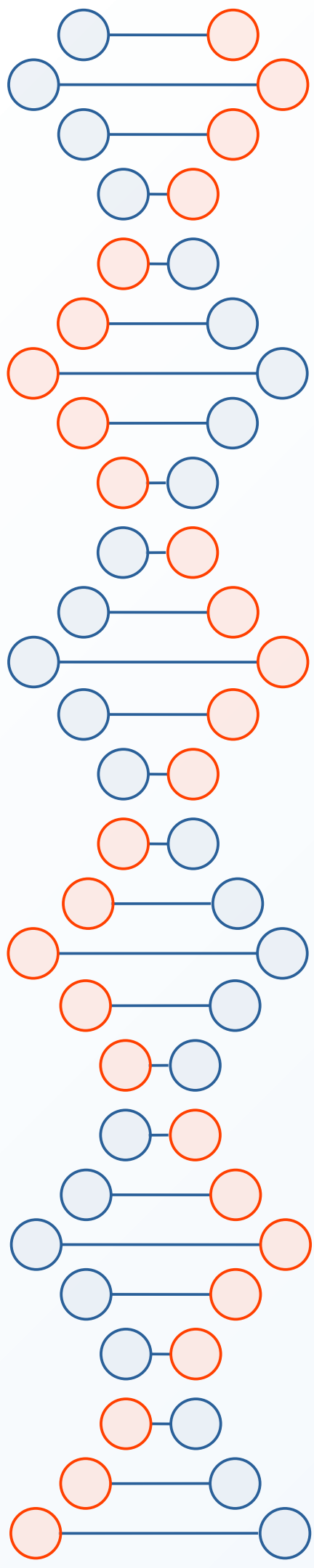
Modular.
Disciplined.
Built to Scale.

Great quant talent is table stakes —
but clean data, compute, and tools are what keep them sharp.
This infrastructure budget supports core workflows:
forecasting, simulation, ingestion, modeling, and delivery — for 18 months.
No lavish perks. No gourmet coffee machines. Just what’s needed to build — and deliver.

Category	Purpose	Est. Cost (18 mo)
Data Acquisition	ISO feeds (MISO), weather, cleaned time series from integrator,	\$150K ¹
Cloud Compute (EC2)	Forecasting runs, simulations, diagnostics, batched inference	\$90K
Storage (S3 / RDS)	Historical data, simulation archives, model checkpoints	\$25K
Dev Tooling & Productivity	4 laptops (incl. founder), LLM/API access, GitHub, misc tools	\$30K
Legal & Admin	Incorporation, contracts, tax filings, insurance, Security & Compliance Advisor	\$100K
CRM / Comms Stack	Email, prototype dashboard, light web presence	\$15K

Subtotal: Infra + Ops → \$410K

¹ Covers MISO data ops + room to test proprietary outage forecasts (e.g., YES/IIR). Could unlock significant edge — but must be tested, not assumed.



Appendix D: Core Team Plan

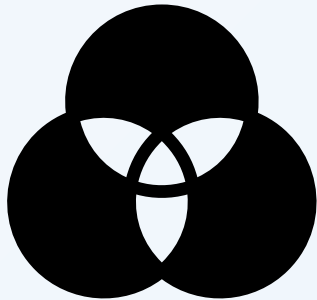
Quant-first, lean by design

Building a lean, expert team — focused on delivering high impact and scalable value.

The core roles are tightly scoped to Phase I goals:

- Flip-over forecasting
- Historical-forward simulation
- Quant-grade diagnostics and signal evaluation

Everything non-core is outsourced. Everything core is quant.



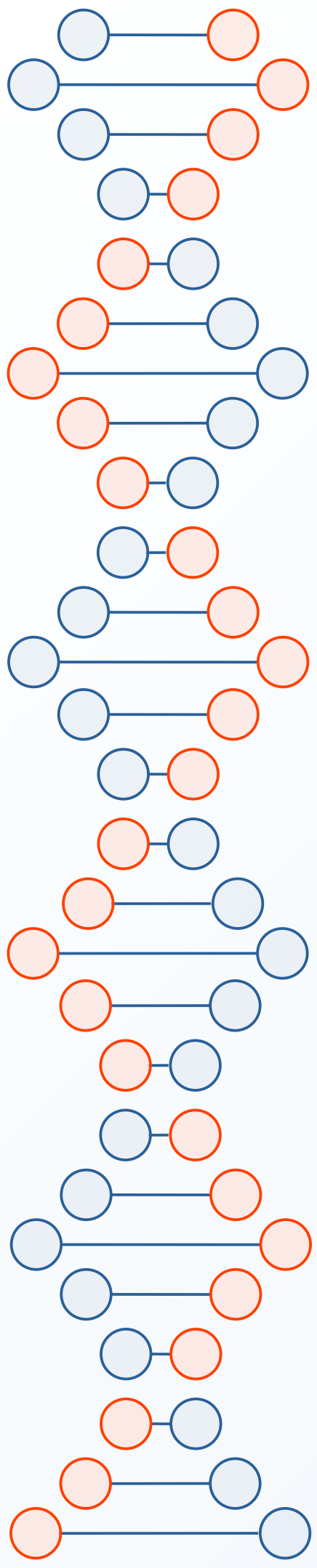
Modular.
Disciplined.
Built to Scale.

Role	Function	FTE	Est. Cost (18 months)
Founder (You)	Strategy, architecture, integration, oversight	1	\$180K
Quant – Forecasting	Flip-Over models, signal design, regime detection	1	\$270K
Quant – Simulation	Historical-forward worlds, risk logic, P&L metrics	1	\$270K
ML / Quant Dev	Batch inference, diagnostics, backend glue	1	\$270K
Data	ISO data ingest, database scaffolding	0.4	\$96K
Dev Ops/Cloud (Contractor)	Cloud setup	0.4	\$96K
Client Liaison	Deliverables, client feedback loop	0.2	\$39K
Design / UX	Auto-report PDFs, alert design, branding cleanup	0.1	\$19.5K
Sales / BD Advisor	Early outreach, partnership shaping	0.2	\$39K

Subtotal: Salaries + Fractional Contractors → ~\$1,280,000

All fractional roles assumed to be hired via reputable agencies or freelance marketplaces to avoid person-risk overhead.

¹ *Built for speed, not bureaucracy. We pay well — in cash and clarity — but keep overhead light.*



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