Certified Power Trader

Sertifioitu sähkökauppias, moduuli 6

Riskienhallinta / Risk Management

10.5.2023 Radisson Blu Royal Hotel, Runeberginkatu 2, 00100 Helsinki

08.30   **Registration and coffee**

09.00   **Risk**
Rickard Werneker, MarketMath Europe AB
- What are the risks in the market?
- How can you hedge?
- To what extent does hedging reduce your risk?

We take a look at SYS, EPAD, currency, profile, volume risk and balance costs.

10.10   **Break**

10.20   **Measuring risk**
Josefin Bodell, PhD, MarketMath Europe AB
Measuring risk is all about getting a grip on what can happen in the future.

We take a look at the randomness of electricity prices and how to use that to determine risk, touching on things like binomial trees, Normal and log-Normal distributions, volatility and Value-at-Risk.

11.10   **Break**

11.20   **Measuring risk** (contd.)

12.00   **Break**

13.00   **Pricing an end user**
Rickard Werneker
The end user price is built from different elements:
- Base Price
- Currency
- EPAD
- Month profile
- Day profile
- Hourly profile
- Other
  Adding all of them together gives the end user's price.

14.05   **Break**

14.15   **Solar power**
Mårten Lind, PhD, MarketMath Europe AB

14.35   **Pricing an end user** (contd)

15.10   **Break**

15.20   **End user portfolio**
Rickard Werneker
We take a look at a typical end user's portfolio and follow its development over time.

16.00–16.15 Tentin esittely
Maria Seitajärvi, Adato Energia Oy