

Program

Certified Power Trader**Sertifioitu sähkökauppias, moduuli 6****Riskienhallinta / Risk Management**

22.5.2024 Clarion Hotel Helsinki, Jätkäsaari, Tyynenmerenkatu 2, 00220 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.

11.20 Break**11.30 Measuring risk (contd.)****12.30 Lunch****13.30 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.

14.20 Solar power

Mårten Lind, PhD, MarketMath Europe AB

14.50 Coffee break**15.10 Hedge strategies**

Rickard Werneker

16.00–16.15 Tentin esittely

Taina Wilhelms, Adato Energia Oy