



Advanced Portfolio and Risk Management for Energy Market Summit

BERLIN 23-24 September 2021



Here's what you can look forward to at the 2021 Advanced Portfolio and Risk Management for Energy Markets Summit

INTRODUCTION TO THE FORUM

European energy companies are being tasked to meet the demands of a more environmentally conscious market whilst providing competitive prices in an economy that is unpredictable and fluctuates on a daily basis.

As a result, these additional challenges have emphasized the importance of effective Portfolio and Risk Management for Energy Markets.

This forum will provide insight into effective price modelling, hydropower and gas portfolio management, balancing and ancillary services, and much more...



8+ PEER-LED INTERACTIVE DISCUSSION GROUPS

IDGs are an excellent opportunity to learn best practice and network with those dealing with the same challenges you are. Ask the questions that you need answers to in an intimate yet informal setting – and take away tangible tools you can implement tomorrow.



CUTTING EDGE, BRAND NEW CASE STUDIES

We have a strict rule that each presentation is a case study based on real challenges, strategies, and results from the previous 12 months – the best opportunity you will have this year to benchmark your operations against industry innovators.



MORE NETWORKING TIME - BRING EXTRA BUSINESS CARDS!

With multiple dedicated networking sessions, this event will give you more time to exchange cards and develop important contacts that can help you meet potential partners.



2 DEDICATED TRACKS EACH DAY

Tracks allow you to spend some targeted time with others in the same role / with similar responsibilities as you, covering a diverse range of content and risk maturity levels. They enable you to maximize learning and provide targeted content for every member of your team.



8 PRE-SUMMIT WORKSHOPS

It's not a coincidence that these sell out every year! Workshops offer you the chance to deep-dive into the issues that can make the biggest difference to your organization. Take the time to really work through the challenges that you're facing, brainstorm solutions with other attendees and debate solutions & new directions with expert workshop leaders.

Confirmed Speakers

Monika Mangla
Group Risk Officer
Chevron



Alexandr Černý
Consultant on Flexibility & Aggregation
ČEZ Prdej a.s.



Mark Jenkins
UK & IE Risk Manager
Siemens Gamesa



Elisa Scarpa
Head of Market Analysis
Edison SpA



Stefano Fiorenzani
Chairman Group Risk officer
EPhinergy Srl



Matej Kruspan
Head of Portfolio Management
and Trading
Elgas



Irfana Malik
Group Risk officer,
Head of Market Analysis
Klesch Group



Vito Turitto
Lead Quantitative Analyst
S&P Global Platts



Dr. Ulrich Adamheit
Head of Business Risk Group,
Risk Officer
Vattenfall



Jakub Pilc
Head of Procurement & Risk
Management
Ignite Energy



Donna Festorazzi
Head of Risk Practice,
Programme Management
Stantec



Carine Hemery
Energy transition & Climate Change
Solvay



08:30 Registration & breakfast (Tea / Coffee with light snacks)

08:50 Opening address from the Chair

Statistical trading models for energy futures

- . Trend strategies involving one energy commodity
- . Spread trading strategies between energy markets (calendar spread and cross commodity spreads)
- . Measuring performance and risk in trading positions

Irfana Malik
Group Risk Officer
Klesch Group

12:30 Business Lunch

The future of blockchain technology in the energy sector

- . What progress has been made in blockchain applications in energy?
- . Is blockchain the future for trade financing?
- . What impact could asset tokenisation have on commodities markets?
- . Where are the most valuable applications of blockchain in commodities?

Monika Mangla
Digital Transformation
Strategy & Program Mgr
Chevron

Hedging of non-market rational customer portfolio

- Volatility in crude oil derivatives markets
- How equity markets influence oil volatility
- Good volatility vs bad volatility

Vito Turitto
Lead Quantitative Analyst
S&P Global

'Value at risk' models for energy commodity portfolios:

- . Parametric VaR models (Risk Metrics and others)
- . Extreme Value Theory (EVT) models
- . Non-Parametric VaR models (Historical simulation/Filtered historical simulation)
- . VaR Model risk
- . Backtesting of VaR models

Carine Hemery
Sustainable Development
& Energy Function
Solvay

10:30 Networking and Refreshment Break

Modeling volatility and correlation in energy markets

- . Moving average models for volatility and correlation
- . GARCH models
- . Models based on implied volatility
- . Models based on intradaily data

Donna Festorazzi
Head of Risk Practice,
Programme Management
Stantec

15:00 Coffee and Networking Break

Portfolio management and trading help risk

Matej Kruspan
Head of Portfolio Management
and Trading
Elgas

Flexibility potential of household batteries for balancing: Is it a future business opportunity for Large retail suppliers?

- Under what market conditions would it make sense for a retail suppliers and their customers to aggregate the flexibility of customers' batteries in order to balance the supplier's portfolio?
- Using real forecast and measurement data of the portfolio (consumption and RES generation) of a large retail supplier to estimate the potential value of the flexibility provided by household batteries
- Estimating the value under current market conditions and simulating how the value might change with different scenarios depending on batteries used

Alexandr Černý
Consultant on Flexibility & Aggregation
CEZ Prodej a.s.

How to measure and model risk in energy portfolios

- . Importance of Enterprise risk management (ERM) at a corporate level
- . Understanding the dynamics and determinants of volatility, correlation and risk in energy markets
- . Risk measures:
Volatility and Correlation
Value at Risk (VaR)
Expected Tail Loss (ETL)

Speaker
Job Title
Company

08:30 Registration & breakfast (Tea / Coffee with light snacks)

08:50 Opening address from the Chair

Energy asset monetization – releasing value to fund the energy transition

- . Exploring the role asset monetization is playing in the energy transition
- . Recent trends/approaches in asset monetization
- . Identifying potential assets to monetize
- . Key issues and risks for the seller / Investor

Mark Jenkins
Risk Manager, Global EHS
Centre of Competence
Siemens Gamesa

Modelling joint wind and price risk with copulas.

- . Introduction to copulas and Pitfalls of correlations
- . Capturing different marginal distributions, assymetric tail behaviour and complex non-linear features
- . Simulation and risk analysis using copulas

Stefano Fiorenzani
Chairman
Phinergy Srl

10:30 Networking and Refreshment Break

European electricity trading in a time of change

- . Outlook for liquidity and volatility
- . Has the regulatory drive to increase clearing been helpful for power markets?
- . Is the move still ongoing?
- . Is more spec trade required and will it come?
- . The role of regional power markets – do they provide the best way of managing basis risk or do they split liquidity?
- . What will be the biggest influences on power curves in future?

Viviana Ciancibello
Senior Business Developer,
Power Derivatives
European Energy Exchange AG

Forecasting prices of electricity futures

- . The need for electricity
- . The cost-price conundrum
- . A balancing act
- . The power market
- . Pricing futures
- . Tail events and regime changing in electricity markets

Elisa Scarpa
Head of Market Analysis,
Structuring & Pricing
Edison SpA

12:30 Business Lunch

Measure and manage portfolio exposure to climate Risk

- How to capture climate risks – new way of working for Risk Management needed?
- Impact of climate change related risk on the energy companies portfolio
- How is climate change influencing decision making and strategy?

Dr. Ulrich Adamheit
Head of Business Risk,CFO
Functions, Risk Management
Vattenfall AB

Factor models for electricity spot markets.

- . How to model spot price and spot price distributions.
- . How fundamentals like fuel prices, forecast of demand and supply, wind and solar influence the price formation.
- . How the sensitivities to fundamentals changes over time and over the levels of electricity prices.
- . How to model and predict the price distribution.

Speaker
Job Title
Company

15:00 Coffee and Networking Break



Technology Showcase:

The conference will host a small scale technology showcase hour in which our sponsors will have a chance to display their product and services in front of the attendees.

We only select specific exhibitors and solution providers as our solution partners.

The Maximum number of exhibitors is limited to **five(5)** this year.

If you have any product and service that our attendees can benefit from, please feel free to contact us.

Registration Form

ADVANCED PORTFOLIO & RISK MANAGEMENT FOR ENERGY MARKETS FORUM

23th -24th September 2021

Company Details

Company name: _____

VAT Number: _____
(VAT NO for EU members / TAX NO for non EU members)

Contact person: _____

Postal code: _____

Address: _____

City: _____

Country: _____

Email: _____

Phone: _____

Registration Details

Please write in CAPITAL LETTERS!

Ms Mrs Mr Surname: _____

Name: _____

Job Title: _____

E-mail: _____

Ms Mrs Mr Surname: _____

Name: _____

Job Title: _____

E-mail: _____

Ms Mrs Mr Surname: _____

Name: _____

Job Title: _____

E-mail: _____

Conference Fee

- | | | |
|--------------------------|---|----------|
| <input type="checkbox"/> | Special Discount (till 15 May 2021) | = € 1995 |
| <input type="checkbox"/> | Standard Registration Fee (per pass) | = € 2899 |
| <input type="checkbox"/> | Speaker Package | = € 3999 |
| <input type="checkbox"/> | Group Discount (4 and more people per pass) | = € 1995 |
| <input type="checkbox"/> | Online Documentation (free for attending delegates) | = € 999 |

Terms & Conditions

By Sending this form, I confirm I have read and accepted the terms and conditions detailed below.

Confirmation

we confirm your participation after receiving signed registration form, the delegate will receive and invoice within 24hrs of sending the signed form. The hotel details will be sending two to three weeks before the date of the conference.

Cancelation:

Made one month prior to the start of the conference will be refunded less a 50% administration charge. Refunds will be made after the conference. Cancellations made within one month of start date of the conference will receive no fund. Substitutes are accepted till 3days before the conference.

Force Majeure:


While every reasonable effort will be made to adhere to the advertised package, Arema International reserves the right to change event dates, sites or location or omit event features, or merge the event with another event, as it deems necessary without penalty and in such situations no refunds part refunds or alternative offers shall be made. In the event that Arema International permanently cancels the event for any reason whatsoever, (including, but not limited to any force majeure occurrence) and provided that the event is not postponed to a later date nor is merged with another event, the Client shall receive a credit note for the amount that the Client has paid to such permanently canceled event. No refunds, part refunds or alternative offers shall be made.

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For Registration please fill out the form with full details and send it back to us via Fax or Email to:

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