



Weather Risk Management Association European Meeting

Hosted By: **endesa**

Ribera del Loira 60 28042-Madrid, Spain

Wednesday, 16 October

18:00 - 20:00	Welcome Reception – Location TBD (Central Madrid)
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Thursday, 17 October

08:30 - 09:00	Registration and breakfast	
09:00 - 09:30	Welcome to attendees	
09.30 – 10.15	Overview of weather risk management and how it is successfully deployed in certain key industry sectors	
10.15 – 10.30	Introduction to the two work streams	
10.30 – 11.00	Networking coffee break	
	Stream 1 - Weather Risk Management in Energy Markets	Stream 2 – Weather Risk Management in the Construction, Cement and Infrastructure Sectors
11.00 – 13.00	Renewable Energy <ul style="list-style-type: none"> Proxy revenue swaps for wind & solar projects Hedges for hydro power generation Creating tradeable renewables indices 	The insurance of weather delays in construction projects <ul style="list-style-type: none"> How are weather delays covered by traditional CAR and DSU policies and where are there gaps An introduction to parametric weather insurance and how it differs from indemnity policies Case study illustrating where parametric insurance has been successfully deployed in the construction sector by Ferrovial
13:00 - 14:30	Lunch	
14.30 – 16.00	Managing volume risk in retail gas and power portfolios <ul style="list-style-type: none"> Traditional temperature and quanto strategies Emerging renewables coupled alternatives 	The negotiation of the allocation of weather delay risk under EPC construction contracts <ul style="list-style-type: none"> Panel discussion including various perspectives from owners, lenders, operators, contractors and subcontractors
16.00 - 16:30	Networking coffee break	
16:30 - 18:00	International perspectives on weather risk management in energy markets panel discussion with experts from the Australian and US energy markets: <ul style="list-style-type: none"> How are weather hedges deployed in portfolio 	The development and deployment of parametric weather insurance solution <ul style="list-style-type: none"> The key weather risks facing the construction, cement and infrastructure sectors Which of these weather risks are insurable?



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	<p>management and trading around the world</p> <ul style="list-style-type: none"> • How new LNG capacities create Asian weather exposure in global gas markets 	<ul style="list-style-type: none"> • Designing the indices • Data requirements, availability and pitfalls
18.00	Summary of the day	
20:00 - 23:00	Cocktail reception and networking dinner	

Friday, 18 October

09:30 - 10:00	Registration and breakfast
10.00 – 10.15	An introduction to the day
	<p>Weather risk management solutions – the art of the possible</p> <p>Panel discussion showcasing the capabilities and ambitions of weather insurers in developing solutions to manage weather risks</p>
11.30 – 12.00	Networking coffee break
12.00 – 13.15	<p>Case Studies</p> <p>A selection of case studies from different industry sectors including:</p> <ul style="list-style-type: none"> • Energy • Construction and infrastructure • Cement • Others TBA
13.15-13.30	Closing remarks
15.30 – 17.30	Madrid Tour