



Weather Risk Management Association European Meeting

Hosted By: 

WEDNESDAY, 16 October

19:00 – 21:00 | Welcome Reception

THURSDAY, 17 October

08:15 – 09:00 | Registration | Breakfast | Sponsored by:  Swiss Re
Corporate Solutions

09:00 – 09:25 | Welcome
Juan María Moreno Mellado, Head of Energy Management, Endesa

09:25 – 09:45 | Opening Remarks
Ralph Renner – WRMA President

09:45 – 10:30 | [The Effects of Climate Change and Extreme Weather](#)
Luis Nuche – Weathertrend

10:30 – 11:00 | Networking Coffee Break

11:00 – 11:45 Climate Change Induced Challenges for Retail Gas and Power Portfolios

Session 1: Temperature Options - Managing Volume Risk in Gas Retail Portfolios

- [Intersection of Climate Change and Energy Demand – A Practitioner’s Perspective - Brad Hoggatt - MSI](#)
 - [Challenges of Climate Change for Power and Gas Retailers - Charles Pearce - Npower](#)
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THURSDAY, 17 October *cont.*

11:45 – 13:00

Renewable Energy Hedging Products

11:45 – 12:30

Session 2: Wind Hedges - Managing power price risk and Proxy Revenue Swaps

- [How Does Wind Farming Work - Jeroen van Beek - Eneco Energy Trade](#)
 - [The Path from Proxy to Net Production Hedges - Ronny Bendlin Spür - Munich Re](#)
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12:30 – 13:00

Session 3: Hedges for Hydro Power Generation & River Levels

- Case Study on Hydro Hedging: a Utility Standpoint - Mariangela Capo – ENEL
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13:00 – 14:30 | Lunch | Sponsored by:



14:30 – 16:00

Weather Trading Products in Wind and Temperature

14:30 – 15:10

Session 4: Tradable Renewables Indices

- [How are Wind Indices Created – Adam Frumkin - Speedwell Weather](#)
 - [Proposed Launch of an OTC Tradeable German Temperature Index - Austin Simmonds - GFI Group](#)
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15:10 – 16:00

Session 5: Round Table Discussion: The Need for Tradable Renewable Indices

Moderator - Ralph Renner - Sompo Global Weather

- Graeme Laws - Endesa
 - Nick Ernst - Icap
 - John Mortimer – Citadel
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16:00 – 16:30 | Networking Break

16:30 – 18:00

International Perspectives on Weather Risk Management in Energy Markets

16:30 – 17:00

Session 6: Focus - LNG - Globally linked Gas markets

- [How LNG Creates Asian Weather Exposure in Global Gas Markets - Carsten Teller - Uniper](#)

THURSDAY, 17 October *cont.*

17:00 – 18:00

Session 7: Panel Discussion with Experts from the Australian and US Energy Markets

How Weather Hedges are Deployed in Portfolio Management and Trading Around the World

Moderator – Martin Malinow –**Sompo International**

- Chris Chamberlain - **AGL Energy**
 - Andrew Shenfield - **Energy Australia**
 - Daniel Teng - **Origin Energy**
 - Bill Windle - **Munich Re Trading LLC**
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18:00 | Summary of the Day

20:00 – 23:00 | Cocktail Reception & Networking Sponsored by: 

FRIDAY, 18 October

10:30 – 11:30 | Breakfast

Sponsored by: 
A Member of **MS&AD** INSURANCE GROUP

11:30 – 13:30 | Madrid Walking Tour