Commodities Notes

Contents

1	\mathbf{Der}	ivatives	1
	1.1	Futures	1
	1.2	Swaps	1
	1.3	Composite positions	1
		1.3.1 Time/Calendar Spreads	
		1.3.2 Boxes	1
	1.4	Marking positions	1
		1.4.1 Net Delta	1
		1.4.2 Pricing out	1

1 Derivatives

1.1 Futures

testtest

- 1.2 Swaps
- 1.3 Composite positions
- 1.3.1 Time/Calendar Spreads
- 1.3.2 Boxes
- 1.4 Marking positions
- 1.4.1 Net Delta
- 1.4.2 Pricing out