Commodity Derivatives & Price Risk Modelling

Sessions	Topics
1-2	Commodity Derivatives Trading & Commodity Exchanges, Commodity Contracts, Trading platform for Major Commodity Exchanges: Open Outcry vs. Electronics. Kerb Trading
3-4	Commodity Indices creation, Collateralized vs. uncollateralized index, commodity index based on contract side.
5-6	***Commodity Index Modelling (Laboratory)***
7-8	Brief introduction to Futures, Options, Swaps, Exchange of Futures for Physicals,
9-10	Futures & Options Pricing & Valuation of storable/non storable commodities (Backwardation & Contango)
12-15	***Modeling of Commodity Futures & Options Price, Modeling of Stochastic Convenience Yield (Laboratory),***
16-17	Commodity Price risk in Agricultural, Dairy, Forest & Livestock
18-19	***Modeling of commodity price seasonality & cyclicality, static & time varying hedge ratio(Laboratory)***
20	Commodity Price risk in Crude Oil & Natural Gas,
21-22	***Crude oil price risk modeling & impact of crude oil price on bottomline of companies (Laboratory)***
23-24	Gold & Silver Commodity Derivatives
25-26	***Modeling the relationship between gold, crude oil, stock market index and gold as inflation hedge (Laboratory)***
27	Electricity Derivatives Pricing and Trading
27-28	***Modeling day-of-the week, time-of-day and other seasonality factors on electricity pricing (Laboratory)***
29	Weather Derivatives Carbon Derivatives
30	Miscellaneous Derivatives: Freight, Water, Property and Non-Farm Payroll Index.
31-32	***Modeling various types non standard commodities price & volatility modeling such as weather, carbon, freight, water, property and non-farm payroll etc. (Laboratory)***