Commodity markets

ECTS : 3

Description du contenu de l'enseignement :

Raison d'être of commodity futures markets : three different approaches. Relationships with cash commodity markets and other asset classes. Examples, hedging and trading strategies.

Compétence à acquérir :

Market mechanisms, instruments (futures and options) and the basis (difference between the cash price and the future price).

Mode de contrôle des connaissances :

Written exam following the lecture.

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