

NPTEL Video Lecture Topic List - Created by LinuXpert Systems, Chennai

NPTEL Video Course - Management - NOC:Commodity Derivatives and Risk Management (2023)

Subject Co-ordinator - Prof. Prabina Rajib

Co-ordinating Institute - IIT - Kharagpur

Sub-Titles - Available / Unavailable | MP3 Audio Lectures - Available / Unavailable

- Lecture 1 - Introduction to Commodity Market
- Lecture 2 - Commodity Spot Market and Different Types of Auction
- Lecture 3 - Commodity Spot Market and Different Types of Auction
- Lecture 4 - Introduction to forward contract
- Lecture 5 - Introduction to Futures Contract
- Lecture 6 - Futures Contract Specification
- Lecture 7 - Futures Contract Specification (Continued...)
- Lecture 8 - Futures Contract Specification (Continued...)
- Lecture 9 - Futures Contract (Different Types of Margins)
- Lecture 10 - Futures Contract (Mark-to-Market/MTM Margin)
- Lecture 11 - Hedgers Vs. Speculators
- Lecture 12 - Measures of Speculation
- Lecture 13 - Spot Price, Futures Price and Basis Risk
- Lecture 14 - Spot Price, Futures Price and Basis Risk (Continued...)
- Lecture 15 - Pricing of Futures
- Lecture 16 - Pricing of Futures (Continued...)
- Lecture 17 - Convenience Yield, Minimum Variance Hedge Ratio
- Lecture 18 - Hedge Effectiveness, Cross Hedge, Stack and Roll Vs. Strip Hedge
- Lecture 19 - Calendar Spread, Valuation of Futures vs. Forwards, Commodity Swaps
- Lecture 20 - Commodity Swaps
- Lecture 21 - Commodity Index
- Lecture 22 - Commodity Index (Continued...)
- Lecture 23 - Commodity options
- Lecture 24 - Introduction to Commodity Options (Continued...), Hedgers vs. Speculators
- Lecture 25 - Pricing of Commodity Options
- Lecture 26 - Commodity Options (Continued...), Put-Call Parity and Put-Call Ratio
- Lecture 27 - Put-Call Parity, Implied Volatility, Swaptions
- Lecture 28 - Commodity Swaption (Continued...) and Asian Options on Commodities
- Lecture 29 - Commodity Derivatives Market : Value Proposition

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- Lecture 30 - Commodity Derivatives Market : Value Proposition
- Lecture 31 - Agricultural Commodity Price Risk Management
- Lecture 32 - Agricultural Commodity Price Risk Management (Continued...)
- Lecture 33 - Agri-commodities Price Risk, Seasonality, Crush Spread Futures
- Lecture 34 - Agri-commodity Seasonality, Crush Spread Futures, Salmon Futures
- Lecture 35 - Crush Spread Futures, Salmon Futures, Agri-commodity risk Management Practices
- Lecture 36 - Gold and other Precious Metal Derivatives
- Lecture 37 - Gold as Asset, LBMA Spot Price Fix
- Lecture 38 - Gold as Asset, ETF, Gold-Silver Ratio
- Lecture 39 - Gold Price Risk Management, Dehedge, Zero Cost Derivatives
- Lecture 40 - Gold Quanto Futures, Delta Hedge Trap
- Lecture 41 - Crude oil and Crude oil Derivatives Price Risk Management
- Lecture 42 - Crude oil and Crude oil Derivatives Price Risk Management (Continued...)
- Lecture 43 - Crack Spread Futures, Spread Options and Crude Oil Price Risk
- Lecture 44 - Crude Oil Price Risk Management: 3-Way Collar, Spread Options and Swaps
- Lecture 45 - Swaps, Calendar Spreads: Crude Oil and Natural Gas Risk Management
- Lecture 46 - Weather Derivatives
- Lecture 47 - Weather Derivatives (Continued...)
- Lecture 48 - Weather Derivatives (Snowfall, Rainfall and Hurricane)
- Lecture 49 - Weather Derivatives (Rainfall and Hurricane)
- Lecture 50 - Spot and Derivatives Contracts on Electricity
- Lecture 51 - Electricity Trading in Day Ahead Market (DAM)
- Lecture 52 - Spot and Derivatives in Electricity (System Price and Area Clearing Price)
- Lecture 53 - Spot and Derivatives in Electricity (Green DAM, Duck Curve, Dark/Spark Spread)
- Lecture 54 - Carbon Credits and Carbon Credit Derivatives Market
- Lecture 55 - Carbon Credits (CDM, JI, RGGI, REC, ESCerts)
- Lecture 56 - Carbon Credits (REC, ESCerts, CORSIA) and Carbon Derivatives
- Lecture 57 - Freight Rates Derivatives
- Lecture 58 - Freight Rates Derivatives (Continued...)
- Lecture 59 - Water Derivatives
- Lecture 60 - Real Estate Derivatives and Derivatives Losses