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**Vinod Gupta School of Management
Indian Institute of Technology Kharagpur
Kharagpur – 721 302**

Short Term Course
on

EMERGING TRENDS IN COMMODITY DERIVATIVES RESEARCH

November 16-18, 2014

Part-Sponsored by Forward Markets Commission (FMC) of India



Venue: VGSOM, IIT Kharagpur

Coordinators: Prof. Prabina Rajib

Prof. Arun K Misra

Objectives

Commodity derivatives market has witnessed tremendous growth in India. Since the setting up of different national level demutualized commodity exchanges about a decade back, the commodity derivative market has achieved considerable growth in trading volume, types of commodities traded, warehouse development and also has brought in significant changes to spot trading of commodities. Though commodity derivatives trading have gained momentum in India, but the research in commodity market and derivatives has remained at nascent stage.

This course will focus on emerging trends in commodity derivatives research in the Indian context. As part of the course, the participants will be required to [read, analyse current literature](#) as well as [undertake hands on modelling using data from Indian commodity exchanges such as NCDEX, MCX and global exchanges accessed from BLOOMBERG database](#).

Target Audience

Faculty members and students pursuing Ph.D degree with **research and teaching interests in commodity derivatives** and **industry professional** working in commodity derivatives area. **Number of participants is limited to 35.**

Last date of application: 31st October 2014

Topics

- **Introduction to the working of commodity exchanges, players in the commodity market (Minor Focus)**
 - **Futures, Options, Swaps, Exchange Traded Repos, Spread contracts like Crack/Crush/Spark, Contracts for Difference**
 - **Crude Oil, Natural Gas, Gold/Silver, Agricultural Products, Metals, Electricity, Carbon, Freight and Weather**
 - **Indian Commodity Exchanges and Major Commodity Exchanges of the World like CME, LME, NordPool**
- **Broad research topics to be discussed during the program (Major Focus)**
 - **Modeling & Forecasting of Primary Commodity Prices**
 - **Commodity Futures Market and Spot Price Discovery**
 - **Modeling Commodity Futures Price and Time Varying Volatility**
 - **Hedging Performance of Commodity Futures**
 - **Financialization of Commodity Futures Market**
 - **Commodity and Investment Portfolio**
 - **Research focusing on specific commodity such as Crude Oil, Gold, Agricultural Commodity and Electricity**

Pedagogy

The total coverage of the course is divided into two parts. First part consisting about 35% of the total duration will focus on introducing different aspects of commodity derivatives trading in Indian as well as in global context. The second part will focus on analysis and discussion on emerging topics in commodity derivatives research. In the second part, participants will be required to [read and analyse current literature](#) as well as [undertake hands on modelling using](#)

data from the Indian commodity exchanges such as NCDEX, MCX and global exchanges accessed from BLOOMBERG database.

A textbook titled “*Commodity Derivatives & Risk Management*” by Prabina Rajib, PHI Learnings (2014) will be part of the course pack. This will be supplemented by lecture materials and research papers.

Registration Fee

This program is partly sponsored by **Forward Markets Commission (FMC) of India**. Subsidized fees for the participants are as follows:

- **Research Scholars: Rs. 5000**
- **Faculty Members: Rs. 6000**
- **Industry Professionals: Rs. 12000**

Registration fee **covers accommodation for four days, food, local travel and course pack including the book** mentioned earlier. All the participants will be provided suitable *single room AC* accommodation at the institute guest houses.

Interested candidates are requested to send their registration form along with a bank draft or multi-city A/C payee cheque drawn in favor of “**CEP – STC, IIT Kharagpur**” should be sent to the coordinators on or before **31st October 2014**.

A Certificate of participation will be issued to all the participants from the Office of "Dean (Continuing Education), IIT Kharagpur".

Resource Persons

The course will be covered by the faculty members of IIT Kharagpur, other reputed institutes and experts from industry.

Address for Communication

Dr. Prabina Rajib (Coordinator)

Professor

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1. Name: _____

2. Designation: _____

3. Gender (Male/Female): _____

4. Highest Academic Qualification: _____

5. Department/ Institute/ University/Company Name

6. Research Interest Areas (Applicable for Faculty & Research Students):

7. Nature of Job (Applicable to Industry Professionals):

8. Address: _____

9. Mobile: _____

10. E-mail: _____

11. Bank Draft / Cheque Details: _____

Date:

Place:

Signature of Participant