

GLOBAL COMMODITIES APPLIED RESEARCH DIGEST Vol. 7, No. 1: Summer 2022 Index of Past Topics

ACC	
Africa	Issue
Guinea's Brown Gold in Muddier Waters By Colin Waugh, Member of the GCARD's Editorial Advisory Board	GCARD Newsletter October 2021
Development of Commodity Exchange Markets as an Avenue to Foster Economic Development in Africa By Sostine Ngabirano, Uganda Christian University As summarized by <u>Hilary Till</u> , Contributing Editor, Global Commodities Applied Research Digest	Spring 2016, p. 86
Agriculture	Issue
The Impact of Renewable Diesel Policy on Soy Trade Flows By Walter Cronin, Oilseeds Processing Advisor	GCARD Newsletter May 2022
Incorporating Uncertainty into USDA Commodity Price Forecasts: A Review By Michael Adjemian, Associate Professor, Department of Agricultural and Applied Economics, University of Georgia, Athens, GA; Valentina Bruno, Professor of Finance and Kogod Research Professor, Kogod School of Business, American University, Washington, D.C.; and Michel A. Robe, The Clearing Corporation Foundation Professor in Derivatives Trading, College of ACES, University of Illinois, Urbana-Champaign, IL	Winter 2021, p. 24
What U.S. Dairy Executives Learned from the Pandemic By Christina Adams, Partner, McKinsey & Company; Melanie Lieberman, Engagement Manager, McKinsey & Company; Ludovic Meilhac, Partner, McKinsey & Company; and Roberto Uchoa, Senior Partner, McKinsey & Company	Winter 2021, p. 100
<u>Surging World Grain and Oilseed Markets Test Beijing's Food Security Strategy</u> By Colin Waugh, Member of the GCARD's Editorial Advisory Board	GCARD Newsletter July 2021
<u>Dynamic Commodity Valuations</u> By Nick Vasserman, Founder and Chief Investment Officer, Integrated Portfolio Intelligence, LLC	Summer 2021, p. 104
Volatility in Dairy Markets: Towards a Dynamic Value at Risk Model for Dairy Commodity Trading By Vincent Almering, Group Treasurer, Interfood Holding B.V., The Netherlands; Herbert Rijken, Full Professor in Corporate Finance, Vrije Universiteit Amsterdam, The Netherlands; and Frans Cleton, Senior Manager, KPMG Advisory, The Netherlands and Program Manager and Instructor, Postgraduate Program, Treasury and Corporate Finance, Vrije Universiteit Amsterdam, The Netherlands	Summer 2021, p. 121
Mean Reversion, Markets, and the McRib: Observations and Lessons from Seasoned Commodity Traders By Thomas Fernandes, Managing Principal of GreenHaven Group, LLC and GreenHaven Advisors; Scott Glasing, Vice President of Trading and Futures Operations, GreenHaven Group, LLC; Douglas Wilson, Commodity Analyst, GreenHaven Group, LLC; Ashmead Pringle, President, GreenHaven Group, LLC; and David Cary, Founder, C&C Ag Consulting, LLC	Winter 2020, p. 97
Commodity Risks: Describing the Unobservable By Bluford Putnam, Chief Economist, CME Group	Summer 2019, p. 23
Weather Fear Premia Trades: An Update By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Summer 2019, p. 47



Agriculture (Continued)	Issue
A Mean-Variance Approach for Optimizing Physical Commodity Production Decisions By Tom Soutter, Trader, Fonterra Co-operative, New Zealand and Isaac Manuel, Trader, Fonterra Co-operative, New Zealand	Summer 2019, p. 58
An Analysis of Agricultural Block Trading By David Amato, Twan Dixon, Eugene Kunda, Jerry Lavin, Robert Penksa and Rahul Varma of the Market Intelligence Branch, Division of Market Oversight, U.S. Commodity Futures Trading Commission	Summer 2019, p. 84
From Grain to Natural Gas: The Historical Circumstances That Led to the Need for Futures Contracts By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Summer 2018, p. 90
Wheat Futures Contracts: Liquidity, Spreading Opportunities, and Fundamental Factors By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Winter 2017, p. 75
From El Niño to La Niña: Implications for Natural Gas, Agricultural Price Volatility, and the Potential for Hurricanes By Bluford Putnam, Chief Economist, CME Group	Fall 2016, p. 14
The Biofuel Connection: Impact of US Regulation on Oil and Food Prices By Fernando Avalos, Bank for International Settlements (BIS) and Marco Lombardi, BIS As summarized by the Contributing Editor, Global Commodities Applied Research Digest	Spring 2016, p. 72
Optimal Trading and Shipping of Agricultural Commodities By Nicolas Merener, Universidad Torcuato Di Tella, Argentina; Ramiro Moyano, Grupo Los Grobo, Argentina; Nicolas Stier-Moses, Universidad Torcuato Di Tella, CONICET, Argentina, and Columbia University; and Pablo Watfi, Universidad Torcuato Di Tella and Universidad de Buenos Aires, Argentina As summarized by the Contributing Editor, Global Commodities Applied Research Digest	Spring 2016, p. 76
The Puzzle of Recent Grain Price Behavior Presentations by Professor Brian Wright, University of California, Berkeley; Professor Colin Carter, University of California, Davis; and Ms. Nancy DeVore, DHF Team, LLC As summarized by the Contributing Editor, Global Commodities Applied Research Digest	Spring 2016, p. 96
Biofuels	Issue
On Real Options in Ethanol: Producers, Blenders, Valuation and Empirics By Nicolás Merener, Dean, School of Business, Universidad Torcuato Di Tella, Argentina and Matt Davison, Dean, Faculty of Science, Western University, Canada	Summer 2020, p. 57
The Biofuel Connection: Impact of U.S. Regulation on Oil and Food Prices By Fernando Avalos, Bank for International Settlements (BIS) and Marco Lombardi, BIS As summarized by the Contributing Editor, Global Commodities Applied Research Digest	Spring 2016, p. 72
The Puzzle of Recent Grain Price Behavior Presentations by Professor Brian Wright, University of California, Berkeley; Professor Colin Carter, University of California, Davis; and Ms. Nancy DeVore, DHF Team, LLC As summarized by the Contributing Editor, Global Commodities Applied Research Digest	Spring 2016, p. 96



Case Studies	Issue
The Seven Stages of Commodity Market Evolution By Julie Lerner, Chief Executive Officer, PanXchange	Summer 2020, p. 63
The Amaranth Case Study By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Summer 2018, p. 82
Could Problems at MF Global Have Been Anticipated? By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Winter 2017, p. 62
Fear and Heat in the Texas Power Markets: A Tail-Risk Example and Perspective By Peter O'Neill, Director, Risk Analytics, Archer Daniels Midland Company	Spring 2017, p. 101
Emerging Challenges for Commodity Risk Managers from an Industrial Consumer's Standpoint By Sven Streitmayer, Senior Commodity Risk Manager, Robert Bosch GmbH, Germany	Spring 2017, p. 81
<u>Case Study on Olam International</u> Presentation by Professor Forest Reinhardt, Harvard Business School As summarized by the Contributing Editor, Global Commodities Applied Research Digest	Fall 2016, p. 56
<u>Case Studies From Commodity Derivatives Debacles</u> By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Spring 2016, p. 59
Brief Case Studies on Futures Contract Successes and Failures By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Spring 2016, p. 62
MF Global Five Years On By Richard Heckinger, Member of the Working Group on Financial Markets at the Federal Reserve Bank of Chicago	Spring 2016, p. 137
China	Issue
Guinea's Brown Gold in Muddier Waters By Colin Waugh, Member of the GCARD's Editorial Advisory Board	GCARD Newsletter October 2021
Entering the Global Carbon Trading Fray: China Launches its Carbon ETS By Colin Waugh, Member of the GCARD's Editorial Advisory Board	GCARD Newsletter August 2021
Surging World Grain and Oilseed Markets Test Beijing's Food Security Strategy By Colin Waugh, Member of the GCARD's Editorial Advisory Board	GCARD Newsletter July 2021
The "Necessary Evil" in Chinese Commodity Markets Research by John Hua Fan, Griffith Business School, Griffith University, Australia; Di Mo, School of Economics, Finance and Marketing, RMIT University, Australia; and Tingxi Zhang, Griffith Business School, Griffith University, Australia	Winter 2020, p. 28
Chinese Demand Bailed Out Base Metals Prices But Is A Property Red Flag Rising? By Natasha Kaneva, Executive Director, Head of Global Commodities Strategy, J.P. Morgan and Gregory Shearer, Vice President, Global Commodities Research, J.P. Morgan	Winter 2020, p. 45
Investable Commodity Premia in China Research by Robert Bianchi, John Hua Fan, and Tingxi Zhang, Griffith Business School, Griffith University, Australia Contributed by Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.	Summer 2020, p. 78



China (Continued)	Issue
Commodity Consequences of the U.SChina Trade Disputes By Colin M. Waugh, Member of the GCARD's Editorial Advisory Board	Summer 2020, p. 96
Demystifying Commodity Futures in China By John Hua Fan and Tingxi Zhang, Griffith Business School, Australia As summarized by John Hua Fan, Griffith Business School, Griffith University, Australia	Winter 2019, p. 107
Chinese Economic Growth and Commodity Performance By Jodie Gunzberg, Managing Director, Head of U.S. Equities, S&P Dow Jones Indices	Winter 2017, p. 83
China: Credit, Collateral, and Commodity Prices By Shaun Roache, Temasek International and Marina Rousset, International Monetary Fund As summarized by Keith Black, Managing Director, Curriculum & Exams, CAIA Association	Fall 2016, p. 52
The Determinants of the Price of Crude Oil: The Relative Importance of Fracking, China, and Geopolitics Presentation by Professor James Hamilton, University of California, San Diego As summarized by the Contributing Editor, Global Commodities Applied Research Digest	Fall 2016, p. 61
Commodity Futures Markets	Issue
Extreme Price Co-movement of Commodity Futures and Industrial Production Growth: An Empirical Evaluation By Xiaoqian Wen, Southwestern University of Finance and Economics, China; Yuxin Xie, Southwestern University of Finance and Economics, China; and Athanasios A. Pantelous, Monash University, Australia; and Edited by Ana-Maria Fuertes, Bayes Business School, City, University of London (U.K.) and Associate Editor of the GCARD	Winter 2021, p. 55
Open Outcry Traders History Project Captures Traders' Stories from Bygone Era: Their Stories <u>Live on Even if They Don't</u> By John Lothian, Founder and Publisher, John Lothian News	Winter 2021, p. 110
Commodities, Crude Oil, and Diversified Portfolios By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	GCARD Newsletter July 2021
Volatility in Dairy Markets: Towards a Dynamic Value at Risk Model for Dairy Commodity Trading By Vincent Almering, Group Treasurer, Interfood Holding B.V., The Netherlands; Herbert Rijken, Full Professor in Corporate Finance, Vrije Universiteit Amsterdam, The Netherlands; and Frans Cleton, Senior Manager, KPMG Advisory, The Netherlands and Program Manager and Instructor, Postgraduate Program, Treasury and Corporate Finance, Vrije Universiteit Amsterdam, The Netherlands	Summer 2021, p. 121
<u>Commodity Portfolio Management: Strategy Structuring Considerations</u> By Vito Turitto, Lead Quantitative Analyst, S&P Global Platts, U.K.	Summer 2021, p. 137
<u>Commodity Markets in a Post COVID-19 World</u> By John Baffes, Senior Agriculture Economist, Prospects Group, World Bank	Winter 2020, p. 17
The "Necessary Evil" in Chinese Commodity Markets Research by John Hua Fan, Griffith Business School, Griffith University, Australia; Di Mo, School of Economics, Finance and Marketing, RMIT University, Australia; and Tingxi Zhang, Griffith Business School, Griffith University, Australia	Winter 2020, p. 28
<u>The Role of Academics and Empirical Studies in Evaluating Futures Markets</u> Summarized by Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Winter 2020, p. 35



Commodity Futures Markets (Continued)	Issue
Can a Responsible Investor Invest in Commodity Futures? By Gillis Björk Danielsen, Senior Portfolio Manager, APG Asset Management, The Netherlands	Winter 2020, p. 88
Mean Reversion, Markets, and the McRib: Observations and Lessons from Seasoned Commodity Traders By Thomas Fernandes, Managing Principal of GreenHaven Group, LLC and GreenHaven Advisors; Scott Glasing, Vice President of Trading and Futures Operations, GreenHaven Group, LLC; Douglas Wilson, Commodity Analyst, GreenHaven Group, LLC; Ashmead Pringle, President, GreenHaven Group, LLC; and David Cary, Founder, C&C Ag Consulting, LLC	Winter 2020, p. 97
Special Report: Economist's Edge Thoughts on the Twists and Turns of the Virus' Impact on Commodities By Bluford Putnam, Chief Economist, CME Group	Winter 2020, p. S1
Fear of Hazards in Commodity Markets Research by Adrian Fernandez-Perez, Auckland University of Technology, New Zealand; Ana-Maria Fuertes, Bayes Business School, City University of London, U.K.; Marcos Gonzalez-Fernandez, University of León, Spain; and Joëlle Miffre, Audencia Business School, Nantes, France Contributed by Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.	Summer 2020, p. 72
Investable Commodity Premia in China Research by Robert Bianchi, John Hua Fan and Tingxi Zhang, Griffith Business School, Griffith University, Australia Contributed by Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.	Summer 2020, p. 78
Futures Trading and the Excess Co-Movement of Commodity Prices Research by Yannick Le Pen, Université Paris-Dauphine, Université PSL, France and Benoît Sévi, Université de Nantes, France Contributed by Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.	Summer 2020, p. 87
Speculative Pressure By John Hua Fan, Griffith Business School, Australia; Adrian Fernandez-Perez, Auckland University of Technology, New Zealand; Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.; and Joëlle Miffre, Audencia Business School, Nantes, France As summarized by Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.	Winter 2019, p. 102
Demystifying Commodity Futures in China By John Hua Fan and Tingxi Zhang, Griffith Business School, Australia As summarized by John Hua Fan, Griffith Business School, Griffith University, Australia	Winter 2019, p. 107
On Commodity Price Limits By Rajkumar Janardanan, Summerhaven Investment Management; Xiao Qiao, Paraconic Technologies US Inc.; and K. Geert Rouwenhorst, Yale School of Management As summarized by Xiao Qiao, Paraconic Technologies US Inc.	Winter 2019, p. 112
Commodity Portfolio Management By Vito Turitto, Lead Quantitative Analyst, S&P Global Platts, U.K.	Winter 2019, p. 155
Impact of Automated Orders in Futures Markets By Elitza Voeva-Kolev and Rahul Varma of the Market Intelligence Branch, Division of Market Oversight, U.S. Commodity Futures Trading Commission	Winter 2019, p. 164
An Analysis of Agricultural Block Trading By David Amato, Twan Dixon, Eugene Kunda, Jerry Lavin, Robert Penksa and Rahul Varma of the Market Intelligence Branch, Division of Market Oversight, U.S. Commodity Futures Trading Commission	Summer 2019, p. 84



Winter 2019, p. 66

Commodity Futures Markets (Continued)	Issue
An Additional Aspect of Whether Futures Contracts Succeed: The Nature of Governmental	
Intervention By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Winter 2018, p. 77
From Grain to Natural Gas: The Historical Circumstances That Led to the Need for Futures Contracts By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Summer 2018, p. 90
Positioning Analysis in Commodity Markets: Bridging Fundamental and Technical Analysis By Mark Keenan, Managing Director, Global Commodities Strategist and Head of Research for Asia Pacific, Société Générale Corporate & Investment Bank, Singapore	Summer 2018, p. 119
The Effects of Margin Changes on Commodity Futures Markets By Charoula Daskalaki, University of Crete, Greece; and George Skiadopoulos, University of Piraeus, Greece	Winter 2017, p. 47
As summarized by Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.	
Common Miscalculations in Futures Trading By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Winter 2017, p. 59
<u>Sources of Return in the Commodity Futures Markets</u> By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Spring 2017, p. 40
The Economic Role of Hedgers and Speculators in the Commodity Futures Markets By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Spring 2017, p. 50
Is Idiosyncratic Volatility Priced in Commodity Futures Markets? By Adrian Fernandez-Perez, Auckland University of Technology, New Zealand; Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.; and Joëlle Miffre, EDHEC Business School, Nice, France As summarized by Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.	Spring 2017, p. 59
Why Haven't Uranium Futures Contracts Succeeded? By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Fall 2016, p. 41
The Determinants of Convenience Yields By Marcel Prokopczuk, Leibniz Universität Hannover, Germany and ICMA Centre, University of Reading, U.K.; and Yingying Wu, Xi'an Jiaotong Liverpool University, China As summarized by the Contributing Editor, Global Commodities Applied Research Digest	Spring 2016, p. 81
Commodity Investing	Issue
Commodities, Crude Oil, and Diversified Portfolios By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	GCARD Newsletter July 2021
<u>Dynamic Commodity Valuations</u> By Nick Vasserman, Founder and Chief Investment Officer, Integrated Portfolio Intelligence, LLC	Summer 2021, p. 104
Practical Considerations for Commodity Investment Analysis Proceedings Practical Consideration Fractical Consideration Fracti	Winter 2010 n 66

By Thomas Brady, Executive Director of the JPMCC at the University of Colorado Denver Business

School



Commodity Investing (Continued)	Issue
The Superclasses of Assets Revisited By Robert Greer, Scholar-in-Residence, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Winter 2018, p. 62
Diversification Benefits of Commodities: A Stochastic Dominance Efficiency Approach By Charoula Daskalaki, University of Crete, Greece; George Skiadopoulos, University of Piraeus, Greece and Queen Mary, University of London; and Nikolas Topaloglou, Athens University of Economics and Business, Greece As summarized by Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.	Spring 2017, p. 56
The New Administration and the Coming Resurgence in Commodities By Andy Hecht, Subject Matter Expert, "Foundations for Commodities" Professional Education Program, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Spring 2017, p. 117
The Fundamental Elements of a Commodity Investment Process By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Fall 2016, p. 28
What are the Sources of Return for CTAs and Commodity Indices? A Brief Survey of Relevant Research By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Spring 2016, p. 53
Portfolio Rebalancing and Commodities: The Whole is Greater Than the Sum of Its Parts By Robert Greer, Scholar-in-Residence, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Spring 2016, p. 118
Commodity Super Cycle	Issue
Interview with Daniel Jerrett, Co-Founder and Chief Investment Officer, Stategy Capital LP Interview by Contributing Editor, Global Commodities Applied Research Digest	Winter 2021, p. 115
How Super is the Commodity Cycle? Presentation by Daniel Jerrett, Stategy Capital LP	JPMCC Symposium August 2021
Towards a New Commodity Super-Cycle? Presentation by David Fyfe, Argus Media	JPMCC Symposium August 2021
Are We in for Another Commodity Super Cycle? Presentation by Gregory Shearer, J.P. Morgan	JPMCC Symposium August 2021
A New Commodity Supercycle? Presentation by Saad Rahim, Trafigura	JPMCC Symposium August 2021
Commodity Price Shocks: Order within Chaos? Presentation by Alain Kabundi, World Bank	JPMCC Symposium August 2021
How Super is the Commodity Cycle? By Daniel Jerrett, Chief Investment Officer, Stategy Capital LP	Summer 2021, p. 74



Crude Oil	Issue
A Practitioner Perspective on When OPEC Spare Capacity Has Mattered for Oil Prices: An Update By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Winter 2022 (online only)
Presentation on OPEC Spare Capacity and Oil Prices By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	KAPSARC (KSA), OIES (U.K.), and CEPMLP (U.K.), December 2021
Searching for Asymmetry: The Case of Crude Oil By Bluford Putnam, Chief Economist, CME Group	Winter 2021, p. 39
The Smile of the Volatility Risk Premia By Ilia Bouchouev, Managing Partner, Pentathlon Investments and Brett Johnson Vice President, Choe Global Markets	Winter 2021, p. 60
Volatility, Contango, and Crude Oil Inventories: A Complex Relationship —The Changing Nature of World Oil Markets By Jennifer Considine, Visiting Researcher, King Abdullah Petroleum Studies and Research Center (KAPSARC), Saudi Arabia and Senior Research Fellow, Centre for Energy, Petroleum and Mineral Law & Policy, University of Dundee, United Kingdom; Abdullah Aldayel, Senior Research Analyst, KAPSARC, Saudi Arabia; and Philipp Galkin, Visiting Researcher, KAPSARC, Saudi Arabia	Winter 2021, p. 75
<u>Commodities, Crude Oil, and Diversified Portfolios</u> By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	GCARD Newsletter July 2021
On the Negative Pricing of WTI Crude Oil Futures Research by Adrian Fernandez-Perez, Auckland University of Technology, New Zealand; Ana- Maria Fuertes, Bayes Business School, City, University of London, U.K.; and Joëlle Miffre, Audencia Business School, France	Summer 2021, p. 36
The New Benchmark for Forecasts of the Real Price of Crude Oil Research by Amor Aniss Benmoussa, Economist, Bank of Canada; Reinhard Ellwanger, Senior Economist, Bank of Canada; and Stephen Snudden, Assistant Professor, Wilfrid Laurier University, Canada	Summer 2021, p. 44
Oil Risk Premia under Changing Regimes By Ilia Bouchouev, Managing Partner, Pentathlon Investments and Lingchao Zuo, Senior Quantitative Analyst, National Grid	Winter 2020, p. 49
Negative Oil Prices, Options, and the Bachelier Model By Greg Sterijevski, Founder, CommodityVol.com and Andrew Kumiega, Assistant Professor of Analytics, Stuart School of Business, Illinois Institute of Technology	Winter 2020, p. 60
If Data is the New Oil, Nowcasting is the New Drilling Equipment By Florian Thaler, Co-Founder and CEO, OilX; Juan Carlos Rodrigues, Oil Economist, OilX; and Bert Gilbert, Head of North American Business Development, OilX	Winter 2020, p. 80
Is Oil-Indexation Still Relevant for Pricing Natural Gas? By Adila Mchich, Director, Research and Product Development, CME Group and Hilary Till, Solich Scholar, J.P. Morgan Center of Commodities, University of Colorado Denver Business School	Winter 2020, p. 105
Closer to One Great Pool? Evidence from Structural Breaks in Oil Price Differentials By Michael Plante, Senior Research Economist, Federal Reserve Bank of Dallas and Grant Strickler, Former Research Assistant, Federal Reserve Bank of Dallas	Summer 2020, p. 38



Crude Oil (Continued)	Issue
Monopoly Power in the Oil Market and the Macroeconomy By Nicole Branger, Professor of Finance, School of Business and Economics, University of Münster, Germany; René Marian Flacke, Graduate Student, School of Business and Economics, University of Münster, Germany; and Nikolai Gräber, Fixed Income Portfolio Manager, Provinzial NordWest Asset Management GmbH	Summer 2020, p. 44
The Effect of Oil-Price Shocks on Asset Markets: Evidence from Oil Inventory News By Ron Alquist, Vice President, AQR Capital Management; Reinhard Ellwanger, Senior Economist, Bank of Canada; and Jianjian Jin, Senior Analyst, Investment Strategy and Risk Department, British Columbia Investment Management Corporation, Canada	Summer 2020, p. 52
Forecasting Crude Oil and Refined Products Volatilities and Correlations: New Evidence from Fractionally-Integrated Multivariate GARCH Models Research by Malvina Marchese, Michael Tamvakis, Ioannis Kyriakou, Bayes Business School, City University of London, U.K. and Francesca Di Iorio, Dipartimento di Scienze Politiche, Universita' Degli Studi di Napoli Federico II, Italy Contributed by Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.	Summer 2020, p. 92
The Big Oil Short: This Time is Different By Jan-Hein Jesse, Founder, JOSCO Energy Finance and Strategy Consultancy, The Netherlands	Summer 2020, p. 108
The JPMCC Geopolitical Oil Price Risk Index By Yosef Bonaparte, JPMCC Program Director and Associate Professor of Finance, University of Colorado Denver Business School	Winter 2019, p. 36
Gold, Copper, and Oil: Dancing to Different Drummers By Bluford Putnam, Chief Economist, CME Group	Winter 2019, p. 40
The Relationship between Oil Prices, Exchange Rates and Interest Rates By Lutz Kilian, Senior Economic Policy Adviser, Federal Reserve Bank of Dallas and Xiaoqing Zhou, Economist, Federal Reserve Bank of Dallas	Winter 2019, p. 92
Oil in the Long Term By Abhishek Deshpande, Executive Director, Head of Global Oil Market Research & Strategy, J.P. Morgan	Winter 2019, p. 126
The Simple Economics of Global Fuel Consumption: Digest Version By Doga Bilgin, Former Research Assistant, Bank of Canada and Reinhard Ellwanger, Senior Economist, Bank of Canada	Summer 2019, p. 41
Revisiting Price Volatility Behavior in the Crude Oil Market By Thomas K. Lee, Senior Economist, Energy Information Administration (EIA), U.S. Department of Energy (DOE) and John Zyren, Senior Industry Economist & Econometrician, EIA, U.S. DOE	Summer 2019, p. 71
Four Ideas to Consider When Analyzing Long-Term Prospects for Oil and Natural Gas By Bluford Putnam, Chief Economist, CME Group	Winter 2018, p. 31
The \$200 Billion Annual Value of OPEC's Spare Capacity to the Global Economy By Adam Sieminski, President, King Abdullah Petroleum Studies and Research Center (KAPSARC), Saudi Arabia	Winter 2018, p. 88
What are the Factors that are Impacting Global Oil Prices? By Robert McNally, Founder and President, Rapidan Energy Group	Winter 2018, p. 92
Why Did the 2014-16 Oil Price Decline Not Create a Surge in Economic Activity? By Lutz Kilian, University of Michigan, Ann Arbor and Xiaoqing Zhou, Senior Economist, Bank of Canada	Summer 2018, p. 51



Crude Oil (Continued)	Issue
The History of a Supply-Driven Bear Market: Oil Price Surprises from 2016 Onward By Jan-Hein Jesse, Founder, JOSCO Energy Finance and Strategy Consultancy, The Netherlands	Summer 2018, p. 107
<u>Volatility in Crude Oil Markets: Trading and Risk Management</u> By Vito Turitto, Manager, Quantitative Analysis, S&P Global Platts, U.K.	Summer 2018, p. 130
Oil Markets: The Analytical Challenges By Bluford Putnam, Chief Economist, CME Group	Winter 2017, p. 23
<u>The History of a Supply-Driven Bear Market: Oil Price Surprises from 2014 through 2015</u> By Jan-Hein Jesse, Founder, JOSCO Energy Finance and Strategy Consultancy, The Netherlands	Winter 2017, p. 98
Inferring Petroleum-Complex Fundamentals through Price-Relationship Data By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School and Joseph Eagleeye, Principal, Premia Research LLC	Winter 2017, p. 111
Crude Oil Contracts: The "Message from Markets" By Ehud Ronn, University of Texas at Austin	Spring 2017, p. 27
Good Ol' American Shale By Ebele Kemery, Global Head of Business Technology Optimization, J.P. Morgan Wealth Management	Spring 2017, p. 92
<u>Timing Indicators for Structural Positions in Crude Oil Futures Contracts</u> By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Fall 2016, p. 46
The Determinants of the Price of Crude Oil: The Relative Importance of Fracking, China, and Geopolitics Presentation by Professor James Hamilton, University of California, San Diego As summarized by the Contributing Editor, Global Commodities Applied Research Digest	Fall 2016, p. 61
Swing Oil Production and the Role of Credit By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School and Jan-Hein Jesse, Founder, JOSCO Energy Finance and Strategy Consultancy, The Netherlands	Fall 2016, p. 70
Oil Market Dynamics and 2016 Outlook By Bluford Putnam, Chief Economist, CME Group	Spring 2016, p. 28
Why Do Oil Prices Keep Going Down? By Marcelle Arak, University of Colorado Denver Business School and Sheila Tschinkel, Emory University	Spring 2016, p. 40
When Has OPEC Spare Capacity Mattered For Oil Prices? By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Spring 2016, p. 47
The Biofuel Connection: Impact of US Regulation on Oil and Food Prices By Fernando Avalos, Bank for International Settlements (BIS) and Marco Lombardi, BIS As summarized by Contributing Editor, Global Commodities Applied Research Digest	Spring 2016, p. 72
Evolving Benchmarks in the New Oil Order By Jan-Hein Jesse, Founder, JOSCO Energy Finance and Strategy Consultancy, The Netherlands	Spring 2016, p. 124



Cryptoassets and Blockchain	Issue
Six Commodities Predictions for 2022 By Deanna Reitman, Of Counsel, DLA Piper and Michael Mapp, Associate, DLA Piper	GCARD Newsletter March 2022
Gold and Bitcoin – A Short Study of Two Carbon Impacts By Gillis Björk Danielsen, Senior Portfolio Manager, APG Asset Management, The Netherlands	Winter 2021, p. 67
The JPMCC Panel on Cryptocurrencies	Winter 2019, p. 26
Interview with Blythe Masters, A Global Leader of Innovation across Markets and Asset Classes Interview by Contributing Editor, Global Commodities Applied Research Digest	Winter 2019, p. 175
Blockchain and Financial Market Innovation By Rebecca Lewis, Former Analyst, Federal Reserve Bank of Chicago; John McPartland, Senior Policy Advisor, Federal Reserve Bank of Chicago; and Rajeev Ranjan, Senior Vice President, Citi and Former Policy Advisor, Federal Reserve Bank of Chicago	Summer 2019, p. SF1
<u>Three Possible Ways that Blockchain Technology Could Disrupt the Commodities Industry</u> By Alex Cohen, Co-Founder and Managing Director, New Beacon Partners and Luis Quintero, Co-Founder and Managing Director, New Beacon Partners	Summer 2019, p. SF17
<u>Digital Assets: The Era of Tokenized Securities</u> By Brian Leiberman, Chief Operating Officer and Head of Global Capital at MLG Blockchain, Canada and Dave Mirynech, Director of Research and Blockchain Consultant at MLG Blockchain, Canada	Summer 2019, p. SF25
Cryptocurrencies, Bitcoin and Blockchain: An Educational Piece on How They Work By Mark Keenan, Managing Director, Global Commodities Strategist and Head of Research for Asia Pacific, Société Générale Corporate & Investment Bank, Singapore; Michael Haigh, Managing Director and Global Head of Commodities Research, Société Générale, U.S.; David Schenck, Commodities Analyst, Société Générale, U.K.; and Klaus Baader, Global Chief Economist, Société Générale, U.K.	Winter 2018, p. SF1
How Futures Trading Changed Bitcoin Prices By Galina Hale, Research Advisor, Federal Reserve Bank of San Francisco; Arvind Krishnamurthy, The John S. Osterweis Professor of Finance, Stanford Graduate School of Business; Marianna Kudlyak, Research Advisor, Federal Reserve Bank of San Francisco; and Patrick Shultz, Doctoral Candidate, Wharton School, University of Pennsylvania and Former Research Associate, Federal Reserve Bank of San Francisco	Winter 2018, p. SF36
Blockchain for Physical Commodity Markets - A Realist's Perspective By Julie Lerner, Chief Executive Officer, PanXchange	Winter 2018, p. SF43
Interview with Don Wilson, CEO of DRW; and Co-Founder and Board Member, Digital Asset Holdings	Winter 2018, p. SF48
CTA	Issue
Part 2: Trend's Not Dead (It's Just Moved to a Trendier Neighborhood) By Thomas Babbedge, Chief Scientist and Deputy Head of Systematic Strategies and J. Scott Kerson, Senior Managing Director and Head of Systematic Strategies, Gresham Investment Management	Summer 2020, p. 141
Part 1: Trend, My Friend, Is This the End? By Thomas Babbedge, Chief Scientist and Deputy Head of Systematic Strategies and J. Scott Kerson, Senior Managing Director and Head of Systematic Strategies, Gresham Investment	Winter 2019, p. 148

Management



CTA (Continued)	Issue
Just a One-Trick Pony? An Analysis of CTA Risk and Return By Jason Foran, Mark Hutchinson, David McCarthy, and John O'Brien, University College Cork, Ireland As summarized by Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.	Winter 2018, p. 68
What are the Sources of Return for CTAs and Commodity Indices? A Brief Survey of Relevant Research By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Spring 2016, p. 53
Dairy	Issue
What U.S. Dairy Executives Learned from the Pandemic By Christina Adams, Partner, McKinsey & Company; Melanie Lieberman, Engagement Manager, McKinsey & Company; Ludovic Meilhac, Partner, McKinsey & Company; and Roberto Uchoa, Senior Partner, McKinsey & Company	Winter 2021, p. 100
Volatility in Dairy Markets: Towards a Dynamic Value at Risk Model for Dairy Commodity Trading By Vincent Almering, Group Treasurer, Interfood Holding B.V., The Netherlands; Herbert Rijken, Full Professor in Corporate Finance, Vrije Universiteit Amsterdam, The Netherlands; and Frans Cleton, Senior Manager, KPMG Advisory, The Netherlands and Program Manager and Instructor, Postgraduate Program, Treasury and Corporate Finance, Vrije Universiteit Amsterdam, The Netherlands	Summer 2021, p. 121
A Mean-Variance Approach for Optimizing Physical Commodity Production Decisions By Tom Soutter, Trader, Fonterra Co-operative, New Zealand and Isaac Manuel, Trader, Fonterra Co-operative, New Zealand	Summer 2019, p. 58
Economic Analysis	Issue
Supply-Chain Inflation: Transitory or Durable? By David Fyfe, Group Chief Economist, Argus Media	Winter 2021, p. 92
Persistence of Commodity Shocks By John Baffes, Senior Agriculture Economist, Prospects Group, World Bank; and Alain Kabundi, Senior Economist, Prospects Group, World Bank	Summer 2021, p. 19
How Super is the Commodity Cycle? By Daniel Jerrett, Chief Investment Officer, Stategy Capital LP	Summer 2021, p. 74
Gold, Copper, and Oil: Dancing to Different Drummers By Bluford Putnam, Chief Economist, CME Group	Winter 2019, p. 40
The Relationship between Oil Prices, Exchange Rates and Interest Rates By Lutz Kilian, Senior Economic Policy Adviser, Federal Reserve Bank of Dallas and Xiaoqing Zhou, Economist, Federal Reserve Bank of Dallas	Winter 2019, p. 92
How to Measure Global Real Economic Activity when Modeling Commodity Prices By Lutz Kilian, University of Michigan, Ann Arbor and Xiaoqing Zhou, Senior Economist, Bank of Canada	Summer 2019, p. 32
Book Review: Economics Gone Astray By Tina Marie Reine, Commodity Markets Consultant	Summer 2019, p. 95
Let the Trade Skirmishes Begin By Bluford Putnam, Chief Economist, CME Group	Summer 2018, p. 23



Economic Analysis (Continued)	Issue
The Great Suppression By Colin Fenton, Managing Partner and Head of Research, Blacklight Research LLC	Fall 2016, p. 20
Economic History	Issue
Recalling Joseph Ritchie, Legendary Founder of Chicago Research and Trading (CRT) By John Lothian, Founder and Publisher, John Lothian News	GCARD Newsletter April 2022
Open Outcry Traders History Project Captures Traders' Stories from Bygone Era: Their Stories <u>Live on Even if They Don't</u> By John Lothian, Founder and Publisher, John Lothian News	Winter 2021, p. 110
Looking into a Distant Mirror: the 1870s By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Winter 2019 (online only)
Education	Issue
The Importance of Commodity Education By Thomas Brady, Executive Director, J.P. Morgan Center for Commodities, University of Colorado Denver Business School and Managing Director and Editor, Commodities Report, Capitalight Research, Canada	Winter 2021, p. 14
Nothing Matches Risking One's Own Money By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Winter 2019 (online only)
An In-Depth Exploration of the Commodity Markets is Essential for a Well-Rounded Business Education By Andy Hecht, Subject Matter Expert, "Foundations of Commodities" Professional Education Program, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Spring 2016, p. 115
Electricity Storage	Issue
Small-Scale Electricity Storage: Future or Folly? By Thorvin Anderson, Content Director, "Foundations for Commodities" Professional Education Program, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Spring 2017, p. 63
ESG	Issue
<u>Carbon Markets: A New Asset Class</u> By Nick Vasserman, Founder and Chief Investment Officer, Integrated Portfolio Intelligence, LLC	GCARD Newsletter April 2022
Six Commodities Predictions for 2022 By Deanna Reitman, Of Counsel, DLA Piper and Michael Mapp, Associate, DLA Piper	GCARD Newsletter March 2022
Commodity Investing in the Age of ESG and Inflation By Tim Pickering, CIO and Founder, Auspice Capital Advisors and Brennan Basnicki, Director and Product Specialist, Partner, Auspice Capital Advisors	GCARD Newsletter March 2022
Gold and Bitcoin – A Short Study of Two Carbon Impacts By Gillis Björk Danielsen, Senior Portfolio Manager, APG Asset Management, The Netherlands	Winter 2021, p. 67
ESG and the Applicability to the Commodities Industry Presentation by John Gavin, Integrated Portfolio Intelligence, LLC	JPMCC Symposium August 2021
ESG and the Applicability to Commodities – Business Perspective Presentation by Nick Cotts, Newmont Mining	JPMCC Symposium August 2021
ESG Management Presentation by Rodolfo Araujo, FTI Consulting	JPMCC Symposium August 2021



ESG (Continued)	Issue
ESG Comes to Town By Kartik Ghia, Co-Head of the Systematic Strategies Team, Index and ESG Research Group, Bloomberg LP; A.J. Lindeman, Head of the Index and ESG Research Group, Bloomberg LP; and Michael Zhang, Quantitative Analyst, Index and ESG Research Group, Bloomberg LP	Summer 2021, p. 58
Can a Responsible Investor Invest in Commodity Futures? By Gillis Björk Danielsen, Senior Portfolio Manager, APG Asset Management, The Netherlands	Winter 2020, p. 88
An Update on the Evolving Developments in Sustainable Banking By Tina Marie Reine, Senior Carbon Market Developer – North America, World Fuel Services	Summer 2020, p. 149
The Transition to the Next Generation of Energy Sources As summarized by the Contributing Editor, Global Commodities Applied Research Digest	Research Council Report, December 2015 (online only)
Food Industry	Issue
Has the Foodservice Industry Recovered? By Angel Rubio, Economist, Urner Barry Consulting and Andrei Rjedkin, Junior Economist, Urner Barry Consulting	GCARD Newsletter September 2022
What U.S. Dairy Executives Learned from the Pandemic By Christina Adams, Partner, McKinsey & Company; Melanie Lieberman, Engagement Manager, McKinsey & Company; Ludovic Meilhac, Partner, McKinsey & Company; and Roberto Uchoa, Senior Partner, McKinsey & Company	Winter 2021, p. 100
Futures Trading Strategies	Issue
Oil Risk Premia under Changing Regimes By Ilia Bouchouev, Managing Partner, Pentathlon Investments and Lingchao Zuo, Senior Quantitative Analyst, National Grid	Winter 2020, p. 49
Mean Reversion, Markets, and the McRib: Observations and Lessons from Seasoned Commodity Traders By Thomas Fernandes, Managing Principal of GreenHaven Group, LLC and GreenHaven Advisors; Scott Glasing, Vice President of Trading and Futures Operations, GreenHaven Group, LLC; Douglas Wilson, Commodity Analyst, GreenHaven Group, LLC; Ashmead Pringle, President, GreenHaven Group, LLC; and David Cary, Founder, C&C Ag Consulting, LLC	Winter 2020, p. 97
Fear of Hazards in Commodity Markets Research by Adrian Fernandez-Perez, Auckland University of Technology, New Zealand; Ana-Maria Fuertes, Bayes Business School, City University of London, U.K.; Marcos Gonzalez-Fernandez, University of León, Spain; and Joëlle Miffre, Audencia Business School, Nantes, France Contributed by Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.	Summer 2020, p. 72
Machine Learning – A Machine's Perspective on Positioning By Mark Keenan, Head of Research and Strategy at Engelhart Commodity Trading Partners	Summer 2020, p. 116
Part 2: Trend's Not Dead (It's Just Moved to a Trendier Neighborhood) By Thomas Babbedge, Chief Scientist and Deputy Head of Systematic Strategies and J. Scott Kerson, Senior Managing Director and Head of Systematic Strategies, Gresham Investment Management	Summer 2020, p. 141
How to (Potentially) Weather the Storm in Risk Premia Strategies in the Commodity Markets By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Winter 2019, p. 117



Futures Trading Strategies (Continued)	Issue
Part 1: Trend, My Friend, Is This the End? By Thomas Babbedge, Chief Scientist and Deputy Head of Systematic Strategies and J. Scott Kerson, Senior Managing Director and Head of Systematic Strategies, Gresham Investment Management	Winter 2019, p. 148
<u>Weather Fear Premia Trades: An Update</u> By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Summer 2019, p. 47
Just a One-Trick Pony? An Analysis of CTA Risk and Return By Jason Foran, Mark Hutchinson, David McCarthy, and John O'Brien, University College Cork, Ireland As summarized by Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.	Winter 2018, p. 68
Harvesting Commodity Styles: A Flexible Integration Framework By Adrian Fernandez-Perez, Auckland University of Technology, New Zealand; Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.; and Joëlle Miffre, Audencia Business School, France As summarized by Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.	Summer 2018, p. 69
Commodities Momentum: A Behavioral Perspective By Robert Bianchi, Michael Drew, and John Hua Fan, Griffith University, Australia As summarized by Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.	Summer 2018, p. 74
Pairs Trading, Technical Analysis and Data Snooping: Mean Reversion vs. Momentum By Ioannis Psaradellis, University of St Andrews, U.K.; Jason Laws, University of Liverpool, U.K.; Athanasios Pantelous, Monash University, Australia; and Georgios Sermpinis, University of Glasgow, U.K. As summarized by Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.	Summer 2018, p. 78
Positioning Analysis in Commodity Markets: Bridging Fundamental and Technical Analysis By Mark Keenan, Managing Director, Global Commodities Strategist and Head of Research for Asia Pacific, Société Générale Corporate & Investment Bank, Singapore	Summer 2018, p. 119
The Skewness of Commodity Futures Markets By Adrian Fernandez-Perez, Auckland University of Technology, New Zealand; Bart Frijns, Auckland University of Technology, New Zealand; Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.; and Joëlle Miffre, Audencia Business School, France As summarized by Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.	Winter 2017, p. 55
Wheat Futures Contracts: Liquidity, Spreading Opportunities, and Fundamental Factors By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Winter 2017, p. 75
Futures Trading Opportunities: Fundamentally-Oriented and Convergence Trading By Isabel Figuerola-Ferretti, Universidad Pontificia de Comillas, Spain	Winter 2017, p. 89
Commodity Futures Trading Strategies: Trend-Following and Calendar Spreads By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School and Joseph Eagleeye, Principal, Premia Research LLC	Spring 2017, p. 86



GCARD Newsletters	Issue
GCARD Newsletter September 2022	September 2022
GCARD Newsletter May 2022	May 2022
GCARD Newsletter April 2022	April 2022
GCARD Newsletter March 2022	March 2022
GCARD Newsletter November 2021	November 2021
GCARD Newsletter October 2021	October 2021
GCARD Newsletter September 2021	September 2021
GCARD Newsletter August 2021	August 2021
GCARD Newsletter July 2021	July 2021
General Commodities	Issue
Persistence of Commodity Shocks By John Baffes, Senior Agriculture Economist, Prospects Group, World Bank; and Alain Kabundi, Senior Economist, Prospects Group, World Bank	Summer 2021, p. 19
How Super is the Commodity Cycle? By Daniel Jerrett, Chief Investment Officer, Stategy Capital LP	Summer 2021, p. 74
<u>Commodity Markets in a Post COVID-19 World</u> By John Baffes, Senior Agriculture Economist, Prospects Group, World Bank	Winter 2020, p. 17
Special Report: Economist's Edge Thoughts on the Twists and Turns of the Virus' Impact on Commodities By Bluford Putnam, Chief Economist, CME Group	Winter 2020, p. S1
The Seven Stages of Commodity Market Evolution By Julie Lerner, Chief Executive Officer, PanXchange	Summer 2020, p. 63
Child Mortality, Commodity Price Volatility and the Resource Curse By Yousef Makhlouf, Nottingham Trent University, U.K.; Neil Kellard, University of Essex, U.K.; and Dmitri Vinogradov, University of Glasgow, U.K. As summarized by Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.	Winter 2018, p. 73
<u>Demand Shocks Fuel Commodity Price Booms and Busts</u> By Martin Stuermer, Senior Research Economist, Federal Reserve Bank of Dallas	Summer 2018, p. 60
Geopolitical Risk	Issue
The JPMCC Geopolitical Oil Price Risk Index By Yosef Bonaparte, JPMCC Program Director and Associate Professor of Finance, University of Colorado Denver Business School	Winter 2019, p. 36
Geopolitical Risk and Commodities: An Investigation By Daniel Murray, Deputy CIO and Global Head of Research, EFG Asset Management, U.K.	Summer 2018, p. 95
The Determinants of the Price of Crude Oil: The Relative Importance of Fracking, China, and Geopolitics Presentation by Professor James Hamilton, University of California, San Diego As summarized by the Contributing Editor, Global Commodities Applied Research Digest	Fall 2016, p. 61



Inflation and Commodities	Issue
Presentation on Commodities & Inflation By Thomas Brady, Ph.D., Executive Director, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	GCARD Newsletter April 2022
Commodity Investing in the Age of ESG and Inflation By Tim Pickering, CIO and Founder, Auspice Capital Advisors and Brennan Basnicki, Director and Product Specialist, Partner, Auspice Capital Advisors	GCARD Newsletter March 2022
Supply-Chain Inflation: Transitory or Durable? By David Fyfe, Group Chief Economist, Argus Media	Winter 2021, p. 92
Worried about Inflation? Get Real By Keith Black, Managing Director, Content Strategy, CAIA Association	GCARD Newsletter July 2021
<u>Commodities, Crude Oil, and Diversified Portfolios</u> By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	GCARD Newsletter July 2021
Interviews with Thought Leaders and Innovators	Issue
Interview with Sharon (Hyman) Weintraub, Senior Vice President, Gas and Power Trading International, bp Interview by Contributing Editor, Global Commodities Applied Research Digest	Summer 2022
Interview with Daniel Jerrett, Co-Founder and Chief Investment Officer, Stategy Capital LP Interview by Contributing Editor, Global Commodities Applied Research Digest	Winter 2021, p. 115
Interview with Jodie Gunzberg, Managing Director and Chief Institutional Investment Strategist, Morgan Stanley Wealth Management Interview by Contributing Editor, Global Commodities Applied Research Digest	Summer 2021, p. 150
Interview with Mark Keenan, Head of Research and Strategy at Engelhart Commodity Trading Partners Interview by Contributing Editor, Global Commodities Applied Research Digest	Winter 2020, p. 111
Interview with Dr. Thomas Brady, Executive Director of the JPMCC Interview by Contributing Editor, Global Commodities Applied Research Digest	Summer 2020, p. 7
Interview with Blythe Masters, A Global Leader of Innovation across Markets and Asset Classes Interview by Contributing Editor, Global Commodities Applied Research Digest	Winter 2019, p. 175
Interview with Leo Melamed, Chairman Emeritus of the CME Group and Founder of Financial Futures Interview by Contributing Editor, Global Commodities Applied Research Digest	Summer 2019, p. 98
Interview with Don Wilson, CEO of DRW; and Co-Founder and Board Member, Digital Asset Holdings	Winter 2018, p. SF48
Interview with Dr. James Hamilton, Professor of Economics, University of California, San Diego; Co-Chair of the JPMCC's Research Council; and Distinguished Visiting Fellow at the JPMCC Interview by Contributing Editor, Global Commodities Applied Research Digest	Summer 2018, p. 136
Interview with Robert Greer, Scholar-in-Residence and Member of the Research Council at the J.P. Morgan Center for Commodities Interview by Contributing Editor, Global Commodities Applied Research Digest	Winter 2017, p. 147



Interviews with The world I and are and I was written (Continued)	lance
Interviews with Thought Leaders and Innovators (Continued)	Issue
Interview with Professor Vince Kaminski, Professor in the Practice of Energy Management,	
Jesse H. Jones Graduate School of Business, Rice University and Member of the JPMCC's Research Council	Spring 2017, p. 121
Interview by Contributing Editor, Global Commodities Applied Research Digest	
interview by Contributing Editor, Global Commodities Applied Research Digest	
Interview with Professor Emeritus Margaret Slade, Vancouver School of Economics at the	
University of British Columbia, Canada; and Co-Chair, J.P. Morgan Center for Commodities'	Fall 2016, p. 89
Research Council	· · · · · · · · · · · · · · · · · · ·
Interview by Contributing Editor, Global Commodities Applied Research Digest	
Interview with Professor Colin A. Carter, Distinguished Professor of Agricultural and Resource	
Economics, University of California, Davis; and Co-Chair, J.P. Morgan Center for Commodities'	Carina 2016 p. 142
Research Council	Spring 2016, p. 142
Interview by Contributing Editor, Global Commodities Applied Research Digest	
JPMCC Activity	Issue
Winter 2021 Update from the Executive Director of the J.P. Morgan Center for Commodities	Winter 2021, p. 7
winter 2021 opuate from the executive director of the J.P. Morgan Center for Commodities	winter 2021, p. 7
Winter 2021 Update from the Research Director of the J.P. Morgan Center for Commodities	
By Jian Yang, J.P. Morgan Endowed Research Chair, JPMCC Research Director, and Discipline	Winter 2021, p. 17
Director and Professor of Finance and Risk Management, University of Colorado Denver Business	· · · · · · · · · · · · · · · · · · ·
School	
Summer 2021 Updates from the J.P. Morgan Center for Commodities' Leadership Team	Summer 2021, p. 8
	, ,
Summer 2021 Update from the Research Director of the J.P. Morgan Center for Commodities	
By Jian Yang, J.P. Morgan Endowed Research Chair, JPMCC Research Director, and Discipline	Summer 2021, p. 12
Director and Professor of Finance and Risk Management, University of Colorado Denver Business School	
Winter 2020 Updates from the J.P. Morgan Center for Commodities' Leadership Team	Winter 2020, p. 7
Winter 2020 Update from the Research Director of the J.P. Morgan Center for Commodities	
By Jian Yang, J.P. Morgan Endowed Research Chair, JPMCC Research Director, and Discipline	Winter 2020, p. 11
Director and Professor of Finance and Risk Management, University of Colorado Denver Business	willter 2020, p. 11
School	
Interview with Dr. Thomas Brady, Executive Director of the JPMCC	
Interview by Contributing Editor, Global Commodities Applied Research Digest	Summer 2020, p. 7
Summer 2020 Update from the Research Director of the J.P. Morgan Center for Commodities	
By Jian Yang, J.P. Morgan Endowed Research Chair, JPMCC Research Director, and Discipline Director and Professor of Finance and Risk Management, University of Colorado Denver Business	Summer 2020, p. 11
School	
	Winter 2010 - 10
Winter 2019 Updates from the J.P. Morgan Center for Commodities' Leadership Team	Winter 2019, p. 10
Winter 2019 Update from the Research Director of the J.P. Morgan Center for Commodities	
By Jian Yang, J.P. Morgan Endowed Research Chair, JPMCC Research Director, and Discipline	Winter 2019, p. 12
Director and Professor of Finance and Risk Management, University of Colorado Denver Business	, , , , , , , , , , , , , , , , , , ,
School	
The JPMCC Panel on Cryptocurrencies	Winter 2019, p. 26
The JPMCC Geopolitical Oil Price Risk Index	
By Yosef Bonaparte, JPMCC Program Director and Associate Professor of Finance, University of	Winter 2019, p. 36
Colorado Denver Business School	



JPMCC Activity (Continued)	Issue
Summer 2019 Update from the Research Director of the J.P. Morgan Center for Commodities By Jian Yang, J.P. Morgan Endowed Research Chair, JPMCC Research Director, and Discipline Director and Professor of Finance and Risk Management, University of Colorado Denver Business School	Summer 2019, p. 13
Winter 2018 Update from the Research Director of the J.P. Morgan Center for Commodities By Jian Yang, J.P. Morgan Endowed Research Chair, JPMCC Research Director, and Discipline Director and Professor of Finance and Risk Management, University of Colorado Denver Business School	Winter 2018, p. 11
Summer 2018 Update from the Research Director of the J.P. Morgan Center for Commodities By Jian Yang, J.P. Morgan Endowed Research Chair, JPMCC Research Director, and Discipline Director and Professor of Finance and Risk Management, University of Colorado Denver Business School	Summer 2018, p. 10
International Commodities Symposium Summary By Kaifeng (Kevin) Chen, Chief Economist, Horizon Financial; Keith Black, Managing Director, Curriculum and Exams, Chartered Alternative Investment Analyst Association; and Lena Gerber, Senior Marketing Professional, University of Colorado Denver Business School	Summer 2018, p. 45
An In-Depth Exploration of the Commodity Markets is Essential for a Well-Rounded Business Education By Andy Hecht, Subject Matter Expert, "Foundations of Commodities" Professional Education Program, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Spring 2016, p. 115
Introduction to the JPMCC Research Council By Contributing Editor, Global Commodities Applied Research Digest	Spring 2016, p. 89
Logistics	Issue
<u>Dry Bulk Shipping and the Evolution of Maritime Transport Costs, 1850-2020</u> Research by David S. Jacks, J.Y. Pillay Professor of Social Sciences, Yale-NUS College, Singapore, Professor, Simon Fraser University, Canada; and Martin Stuermer, Senior Research Economist, Federal Reserve Bank of Dallas	Issue Summer 2021, p. 50
Dry Bulk Shipping and the Evolution of Maritime Transport Costs, 1850-2020 Research by David S. Jacks, J.Y. Pillay Professor of Social Sciences, Yale-NUS College, Singapore, Professor, Simon Fraser University, Canada; and Martin Stuermer, Senior Research Economist,	
Dry Bulk Shipping and the Evolution of Maritime Transport Costs, 1850-2020 Research by David S. Jacks, J.Y. Pillay Professor of Social Sciences, Yale-NUS College, Singapore, Professor, Simon Fraser University, Canada; and Martin Stuermer, Senior Research Economist, Federal Reserve Bank of Dallas Rail Capacity Dynamics in North America Presentation by John Schmitter, President, KEP LLC	Summer 2021, p. 50
Dry Bulk Shipping and the Evolution of Maritime Transport Costs, 1850-2020 Research by David S. Jacks, J.Y. Pillay Professor of Social Sciences, Yale-NUS College, Singapore, Professor, Simon Fraser University, Canada; and Martin Stuermer, Senior Research Economist, Federal Reserve Bank of Dallas Rail Capacity Dynamics in North America Presentation by John Schmitter, President, KEP LLC As summarized by the Contributing Editor, Global Commodities Applied Research Digest Asset Valuation and Market Expectations in Dry Bulk Shipping	Summer 2021, p. 50 Winter 2017, p. 37
Dry Bulk Shipping and the Evolution of Maritime Transport Costs, 1850-2020 Research by David S. Jacks, J.Y. Pillay Professor of Social Sciences, Yale-NUS College, Singapore, Professor, Simon Fraser University, Canada; and Martin Stuermer, Senior Research Economist, Federal Reserve Bank of Dallas Rail Capacity Dynamics in North America Presentation by John Schmitter, President, KEP LLC As summarized by the Contributing Editor, Global Commodities Applied Research Digest Asset Valuation and Market Expectations in Dry Bulk Shipping By Nikos Nomikos, Bayes Business School, City, University of London, U.K. Optimal Trading and Shipping of Agricultural Commodities By Nicolas Merener, Universidad Torcuato Di Tella, Argentina; Ramiro Moyano, Grupo Los Grobo, Argentina; Nicolas Stier-Moses, Universidad Torcuato Di Tella, CONICET, Argentina, and Columbia University; and Pablo Watfi, Universidad Torcuato Di Tella and Universidad de Buenos Aires, Argentina As summarized by the Contributing Editor, Global Commodities Applied Research Digest Machine Learning	Summer 2021, p. 50 Winter 2017, p. 37 Spring 2017, p. 72
Dry Bulk Shipping and the Evolution of Maritime Transport Costs, 1850-2020 Research by David S. Jacks, J.Y. Pillay Professor of Social Sciences, Yale-NUS College, Singapore, Professor, Simon Fraser University, Canada; and Martin Stuermer, Senior Research Economist, Federal Reserve Bank of Dallas Rail Capacity Dynamics in North America Presentation by John Schmitter, President, KEP LLC As summarized by the Contributing Editor, Global Commodities Applied Research Digest Asset Valuation and Market Expectations in Dry Bulk Shipping By Nikos Nomikos, Bayes Business School, City, University of London, U.K. Optimal Trading and Shipping of Agricultural Commodities By Nicolas Merener, Universidad Torcuato Di Tella, Argentina; Ramiro Moyano, Grupo Los Grobo, Argentina; Nicolas Stier-Moses, Universidad Torcuato Di Tella, CONICET, Argentina, and Columbia University; and Pablo Watfi, Universidad Torcuato Di Tella and Universidad de Buenos Aires, Argentina As summarized by the Contributing Editor, Global Commodities Applied Research Digest	Summer 2021, p. 50 Winter 2017, p. 37 Spring 2017, p. 72 Spring 2016, p. 76



Metals and Mining	Issue
The Green Energy Transition as a Driver of Demand for Silver, Platinum, and Cobalt By Nina Malina, Analyst, Technology Metals Market, U.K.; and Ricardo Bebiano, Marketing Coordinator and Head of Retail, Technology Metals Market, U.K.	GCARD Newsletter May 2022
Interview with Daniel Jerrett, Co-Founder and Chief Investment Officer, Stategy Capital LP Interview by Contributing Editor, Global Commodities Applied Research Digest	Winter 2021, p. 115
ESG Comes to Town By Kartik Ghia, Co-Head of the Systematic Strategies Team, Index and ESG Research Group, Bloomberg LP; A.J. Lindeman, Head of the Index and ESG Research Group, Bloomberg LP; and Michael Zhang, Quantitative Analyst, Index and ESG Research Group, Bloomberg LP	Summer 2021, p. 58
How Super is the Commodity Cycle? By Daniel Jerrett, Chief Investment Officer, Stategy Capital LP	Summer 2021, p. 74
Gold Price Relationships Before and After the Global Financial Crisis By Daniel Murray, Deputy Chief Investment Officer and Global Head of Research, EFG Asset Management, U.K.	Summer 2021, p. 80
A Review of Global Silver Supply Trends By Thomas Brady, Executive Director, J.P. Morgan Center for Commodities, University of Colorado Denver Business School and Managing Director and Editor, Commodities Report, Capitalight Research, Canada; and Chantelle Schieven, Managing Director and Research Head, Capitalight Research, Canada	Summer 2021, p. 90
Chinese Demand Bailed Out Base Metals Prices But Is A Property Red Flag Rising? By Natasha Kaneva, Executive Director, Head of Global Commodities Strategy, J.P. Morgan and Gregory Shearer, Vice President, Global Commodities Research, J.P. Morgan	Winter 2020, p. 45
The Price of Shelter – Downside Risk Reduction with Precious Metals Research by Don Bredin, Thomas Conlon, and Valerio Potì, Smurfit Graduate School of Business, University College Dublin, Ireland Contributed by Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.	Summer 2020, p. 82
Gold, Copper, and Oil: Dancing to Different Drummers By Bluford Putnam, Chief Economist, CME Group	Winter 2019, p. 40
<u>Practical Considerations for Commodity Investment Analysis</u> By Thomas Brady, Executive Director of the JPMCC at the University of Colorado Denver Business School	Winter 2019, p. 66
Global Gold Mine Supply By Thomas Brady, Executive Director of the JPMCC at the University of Colorado Denver Business School	Winter, 2017 p. 30
Stock Return Forecasting with Metals: Sentiment versus Fundamentals By Steven Jordan, Alfaisal University, Saudi Arabia; Andrew Vivian, Loughborough University, U.K.; and Mark Wohar, University of Nebraska-Omaha. As summarized by Ana-Maria Fuertes, Bayes Business School, City, University of London, U.K.	Winter, 2017 p. 51
Gold Market Dynamics Shifting Gears By Bluford Putnam, Chief Economist, CME Group	Spring 2017, p. 20
Is Inflation Hedging a Reason to Save in Gold? By Fergal O'Connor, University of York, U.K.	Spring 2017, p. 95



Metals and Mining (Continued)	Issue
China: Credit, Collateral, and Commodity Prices By Shaun Roache, Temasek International and Marina Rousset, International Monetary Fund As summarized by Dr. Keith Black, Managing Director, Curriculum & Exams, CAIA Association	Fall 2016, p. 52
The Distribution of Economic Benefits from Mining By Thomas Brady, Executive Director of the JPMCC at the University of Colorado Denver Business School	Spring 2016, p. 22
Why Do Firms Engage in Selective Hedging? Evidence From the Gold Mining Industry By Tim Adam, Humboldt University of Berlin, Germany; Chitru Fernando, University of Oklahoma; and Jesus Salas, Lehigh University As summarized by the Contributing Editor, Global Commodities Applied Research Digest	Spring 2016, p. 69
Natural Gas	Issue
How Fracking Has Contributed to U.S. CO ₂ Emission Reductions By Ronald L. Miller, Principal, Reliant Energy Solutions LLC	GCARD Newsletter April 2022
<u>Is Oil-Indexation Still Relevant for Pricing Natural Gas?</u> By Adila Mchich, Director, Research and Product Development, CME Group and Hilary Till, Solich Scholar, J.P. Morgan Center of Commodities, University of Colorado Denver Business School	Winter 2020, p. 105
Liquidity Issues in the U.S. Natural Gas Market: Part 2 of 2 By Gary Mahrenholz Economist, Office of Enforcement's Division of Energy Market Oversight, U.S. Federal Energy Regulatory Commission and Vincent Kaminski, Professor in the Practice of Energy Management, Jesse H. Jones Graduate School of Business, Rice University	Summer 2020, p. 19
Liquidity Issues in the U.S. Natural Gas Market: Part 1 of 2 By Gary Mahrenholz Economist, Office of Enforcement's Division of Energy Market Oversight, U.S. Federal Energy Regulatory Commission and Vincent Kaminski, Professor in the Practice of Energy Management, Jesse H. Jones Graduate School of Business, Rice University	Winter 2019, p. 47
Will the U.S. Become the Home of LNG Price Formation? By Adila Mchich, Director, Research and Product Development, CME Group	Winter 2019, p. 141
Weather Fear Premia Trades: An Update By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Summer 2019, p. 47
<u>U.S. Natural Gas Meets the Global LNG Market – A Potential to Reshape the NYMEX Natural Gas Term Structure</u> By Shikha Chaturvedi, Executive Director, Head of U.S. Natural Gas Strategy, J.P. Morgan	Summer 2019, p. 64
Four Ideas to Consider When Analyzing Long-Term Prospects for Oil and Natural Gas By Bluford Putnam, Chief Economist, CME Group	Winter 2018, p. 31
The New Geopolitics of Natural Gas By Agnia Grigas, Nonresident Senior Fellow, Atlantic Council and Board Member, LITGAS	Winter 2018, p. 103
From Grain to Natural Gas: The Historical Circumstances That Led to the Need for Futures Contracts By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Summer 2018, p. 90
<u>U.S. Haynesville Shale Gas Production</u> By Faouzi Aloulou, Senior Economist, U.S. Energy Information Administration	Winter 2017, p. 134
Approaching Tides: Convergence in World Natural Gas Prices By Colin Waugh, Partner, SCP Africa Investments	Winter 2017, p. 138



Natural Gas (Continued)	Issue
LNG Markets in Transition By Anne-Sophie Corbeau, Head of Gas Analysis, BP, U.K.	Spring 2017, p. 112
From El Niño to La Niña: Implications for Natural Gas, Agricultural Price Volatility, and the Potential for Hurricanes By Bluford Putnam, Chief Economist, CME Group	Fall 2016, p. 14
Power Markets	Issue
The Impact of the Energy Transition on Wholesale Power Pricing and Market Risk By Nazim Osmancik, Energy Risk Management Expert	Summer 2021, p. 111
Shaping and Hedging Renewable Power Purchase Agreements By Brock Mosovsky, Director of Operations and Analytics, cQuant.io and Lance Titus, Managing Director, Uniper Global Commodities	Winter 2018, p. 42
<u>Lifting the Veil on Hidden Risk in Renewable Power Purchase Agreements</u> By Brock Mosovsky, Director of Operations and Analytics, cQuant.io and Lance Titus, Managing Director, Uniper Global Commodities	Summer 2018, p. 29
Fear and Heat in the Texas Power Markets: A Tail-Risk Example and Perspective By Peter O'Neill, Director, Risk Analytics, Archer Daniels Midland Company	Spring 2017, p. 101
Regulatory Analysis	Issue
Six Commodities Predictions for 2022 By Deanna Reitman, Of Counsel, DLA Piper and Michael Mapp, Associate, DLA Piper	GCARD Newsletter March 2022
Liquidity Issues in the U.S. Natural Gas Market: Part 2 of 2 By Gary Mahrenholz Economist, Office of Enforcement's Division of Energy Market Oversight, U.S. Federal Energy Regulatory Commission and Vincent Kaminski, Professor in the Practice of Energy Management, Jesse H. Jones Graduate School of Business, Rice University	Summer 2020, p. 19
Liquidity Issues in the U.S. Natural Gas Market: Part 1 of 2 By Gary Mahrenholz Economist, Office of Enforcement's Division of Energy Market Oversight, U.S. Federal Energy Regulatory Commission and Vincent Kaminski, Professor in the Practice of Energy Management, Jesse H. Jones Graduate School of Business, Rice University	Winter 2019, p. 47
Impact of Automated Orders in Futures Markets By Elitza Voeva-Kolev, Market Analyst and Rahul Varma, Associate Director of the Market Intelligence Branch, Division of Market Oversight, U.S. Commodity Futures Trading Commission	Winter 2019, p. 164
An Analysis of Agricultural Block Trading By David Amato, Twan Dixon, Eugene Kunda, Jerry Lavin, Robert Penksa and Rahul Varma of the Market Intelligence Branch, Division of Market Oversight, U.S. Commodity Futures Trading Commission	Summer 2019, p. 84
Renewable Energy	Issue
The Impact of Renewable Diesel Policy on Soy Trade Flows By Walter Cronin, Oilseeds Processing Advisor	GCARD Newsletter May 2022
How Fracking Has Contributed to U.S. CO₂ Emission Reductions By Ronald L. Miller, Principal, Reliant Energy Solutions LLC	GCARD Newsletter April 2022
Six Commodities Predictions for 2022 By Deanna Reitman, Of Counsel, DLA Piper and Michael Mapp, Associate, DLA Piper	GCARD Newsletter March 2022
The Impact of the Energy Transition on Wholesale Power Pricing and Market Risk By Nazim Osmancik, Energy Risk Management Expert	Summer 2021, p. 111



Renewable Energy (Continued)	Issue
Shaping and Hedging Renewable Power Purchase Agreements By Brock Mosovsky, Director of Operations and Analytics, cQuant.io and Lance Titus, Managing Director, Uniper Global Commodities	Winter 2018, p. 42
<u>Lifting the Veil on Hidden Risk in Renewable Power Purchase Agreements</u> By Brock Mosovsky, Director of Operations and Analytics, cQuant.io and Lance Titus, Managing Director, Uniper Global Commodities	Summer 2018, p. 29
The Transition to the Next Generation of Energy Sources As summarized by the Contributing Editor, Global Commodities Applied Research Digest	Research Council Report, December 2015 (online only)
Risk Management	Issue
Volatility in Dairy Markets: Towards a Dynamic Value at Risk Model for Dairy Commodity Trading By Vincent Almering, Group Treasurer, Interfood Holding B.V., The Netherlands; Herbert Rijken, Full Professor in Corporate Finance, Vrije Universiteit Amsterdam, The Netherlands; and Frans Cleton, Senior Manager, KPMG Advisory, The Netherlands and Program Manager and Instructor, Postgraduate Program, Treasury and Corporate Finance, Vrije Universiteit Amsterdam, The Netherlands	Summer 2021, p. 121
Evaluating Forecasts for Better Decision-Making in Energy Trading and Risk Management: An Industry Practitioner's View on How to Enhance the Usefulness of Forecasts Including Potential Applications of Machine Learning By Nazim Osmancik, Chief Risk Officer, Energy Marketing & Trading, Centrica Plc, U.K.	Winter 2020, p. 71
How to (Potentially) Weather the Storm in Risk Premia Strategies in the Commodity Markets By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Winter 2019, p. 117
Commodity Risks: Describing the Unobservable By Bluford Putnam, Chief Economist, CME Group	Summer 2019, p. 23
<u>Weather Fear Premia Trades: An Update</u> By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Summer 2019, p. 47
The Amaranth Case Study By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Summer 2018, p. 82
Volatility in Crude Oil Markets: Trading and Risk Management By Vito Turitto, Manager, Quantitative Analysis, S&P Global Platts, U.K.	Summer 2018, p. 130
Could Problems at MF Global Have Been Anticipated? By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Winter 2017, p. 62
Commodity Derivatives Risk Management: The Differing Priorities among Commercial and Speculative Enterprises By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Spring 2017, p. 44
Emerging Challenges for Commodity Risk Managers from an Industrial Consumer's Standpoint By Sven Streitmayer, Senior Commodity Risk Manager, Robert Bosch GmbH, Germany	Spring 2017, p. 81



Risk Management (Continued)	Issue
Fear and Heat in the Texas Power Markets: A Tail-Risk Example and Perspective By Peter O'Neill, Director, Risk Analytics, Archer Daniels Midland	Spring 2017, p. 101
A Brief Primer on Commodity Risk Management By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Fall 2016, p. 32
<u>Case Studies From Commodity Derivatives Debacles</u> By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Spring 2016, p. 59
MF Global Five Years On By Richard Heckinger, Member of the Working Group on Financial Markets at the Federal Reserve Bank of Chicago	Spring 2016, p. 137
Weather Risk	Issue
Weather Fear Premia Trades: An Update By Hilary Till, Solich Scholar, J.P. Morgan Center for Commodities, University of Colorado Denver Business School	Summer 2019, p. 47
From El Niño to La Niña: Implications for Natural Gas, Agricultural Price Volatility, and the Potential for Hurricanes By Bluford Putnam, Chief Economist, CME Group	Fall 2016, p. 14