



Energy Risk: Valuing and Managing Energy Derivatives

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An energy derivative is a derivative contract based on (derived from) an underlying energy asset, such as natural gas, crude oil, or electricity. Energy derivatives are exotic derivatives and include exchange-traded contracts such as futures and options, and over-the-counter (i.e., privately negotiated) derivatives such as forwards, swaps and options. Major players in the energy derivative markets include major trading houses, oil companies, utilities, and financial institutions. This preview shows page 4 - 6 out of 6 pages. Pilipovic, D. 1998. *Energy Risk: Valuing and Managing Energy Derivatives*. New York: McGraw-Hill. Pindyck, R.S. 1999. The Long-Run Evolution of Energy Prices. *The Energy Journal* 20 (2): 1-27. Pindyck, R.S. 2001. The Dynamics of Commodity Spot and Futures Markets: A Primer. *The Energy Journal* 22 (3). Schwartz, E.S. 1994. Review of Investment Under Uncertainty, Dixit A.K. and Pindyck R.S. *The Journal of Finance* 49 (5): 1924-1928. Schwartz, E.S. 1997. The Stochastic Behavior of Commodity Prices: Implications for Valuation and Hedging. *The Journal of Financial Economics* 41 (3): 291-334. Energy derivatives are financial instruments whose underlying asset is based on energy products, including oil, natural gas, and electricity. They can either be traded on a formal exchange, such as the Chicago Mercantile Exchange (CME), or on an over-the-counter (OTC) basis. Energy derivatives are an important part of the modern financial system and are widely used for purposes such as speculation, industrial production planning, and risk hedging. Key Takeaways. Energy derivatives are a type of financial contract in which the underlying asset is an energy product, such as crude oil. They trade PDF | The value of energy trades can change over time with market conditions and underlying price variables. The rise of competition and deregulation in | Find, read and cite all the research you need on ResearchGate. Energy Derivatives in Managing Energy Price Risk. 2nd ed. Risk.