

ISCTE BUSINESS SCHOOL ANNUAL FINANCE CONFERENCE

COMMODITIES & ENERGY MARKETS

MAY 27th 2011

INDEG/ISCTE-IUL ROOM 1.1

08:45 WELCOME

09:00 SPECULATION IN OIL MARKETS

DOES SPECULATION DESTABILIZE THE OIL MARKET? Ine Van Robays (U. Ghent)

SPECULATORS, PRICES AND MARKET VOLATILITY Jeffrey Harris (University of Delaware)

10:45 COMMODITIES & ENERGY MARKETS PRICE DYNAMICS

SEASONALITY AND THE VALUATION OF COMMODITY OPTIONS Marcel Prokopczuk (ICMA Centre - Henley Business)

NON-SYNCHRONICITY IN ENERGY PRICE CYCLES José G. Dias (ISCTE- Lisbon University Institute)

STORABLE COMMODITY PRICE DYNAMICS Craig Pirrong (Bauer College of Business, University of Houston)

14:00 INVESTING IN COMMODITIES AND ENERGY

SHOULD INVESTORS INCLUDE COMMODITIES IN THEIR PORTFOLIOS AFTER ALL? NEW EVIDENCE Charoula Daskalaki (University of Piraeus)

DOES "PAPER OIL" MATTER? ENERGY MARKETS' FINANCIALIZATION AND EQUITY-COMMODITY CO-MOVEMENTS Bahattin Buyuksahin (International Energy Agency)

RETURNS TO THE COMMODITY CARRY TRADE Alexander James (NorthWestern University)

16:30 FUNDAMENTALS OF COMMODITY FUTURES RETURNS

Keynote Address G.Rouwenhorst (Yale School of Management)

**REGISTRATION
DEADLINE**

May, 25 th

Carlos Braceiro

Carlos.braceiro@iscte.pt

ORGANIZER

Sofia Ramos (ISCTE- Lisbon University Institute)

ISCTE Business School
Instituto Universitário de Lisboa

 **edp renováveis**
powered by nature


Banco de Portugal
EUROSISTEMA

CaixaBI
Banco de Investimento
GRUPO CAIXA GERAL DE DEPOSITOS