



In=en)

## THE INTRADAY VARIABILITY OF SOYBEAN FUTURES PRICES: INFORMATION AND TRADING EFFECTS

 Jordan, James V. (/search?f1=author&as=1&sf=title&so=a&rm=&m1=e&p1=Jordan%2C%20James%20V.&In=en); Seale, William E. (/searc...

 1988



Download (<https://ageconsearch.umn.edu/record/270296/files/aaea-1988-053.pdf>)



Formats



Add to Basket (/yourbaskets/add?recid=270296)

Cite

### Files



### Abstract



The variance of soybean futures prices is more than thirty percent higher early and late in the trading day than during the middle of the day. The pattern may be caused by patterns in information arrival or by noise introduced by the very process of trading. In empirical tests, higher variance early in the day is found to be related to information released while the market is closed. Higher variance near the end of the day is found to be unrelated to information effects, but there is evidence that it is due to trading noise.

### Details



<b>Title</b>	THE INTRADAY VARIABILITY OF SOYBEAN FUTURES PRICES: INFORMATION AND TRADING EFFECTS
<b>Author(s)</b>	Jordan, James V. (/search?f1=author&as=1&sf=title&so=a&rm=&m1=e&p1=Jordan%2C%20James%20V.&In=en) Seale, William E. (/search?f1=author&as=1&sf=title&so=a&rm=&m1=e&p1=Seale%2C%20William%20E.&In=en) Dinehart, Steve (/search?f1=author&as=1&sf=title&so=a&rm=&m1=e&p1=Dinehart%2C%20Steve&In=en) Kenyon, David E. (/search?f1=author&as=1&sf=title&so=a&rm=&m1=e&p1=Kenyon%2C%20David%20E.&In=en)
<b>Subject(s)</b>	Crop Production/Industries ( <a href="https://ageconsearch.umn.edu/search?f1=subject&amp;as=1&amp;sf=title&amp;so=a&amp;rm=&amp;m1=p&amp;p1=Crop%20Production/Industries&amp;In=en">https://ageconsearch.umn.edu/search?f1=subject&amp;as=1&amp;sf=title&amp;so=a&amp;rm=&amp;m1=p&amp;p1=Crop%20Production/Industries&amp;In=en</a> ) Demand and Price Analysis ( <a href="https://ageconsearch.umn.edu/search?f1=subject&amp;as=1&amp;sf=title&amp;so=a&amp;rm=&amp;m1=p&amp;p1=Demand%20and%20Price%20Analysis&amp;In=en">https://ageconsearch.umn.edu/search?f1=subject&amp;as=1&amp;sf=title&amp;so=a&amp;rm=&amp;m1=p&amp;p1=Demand%20and%20Price%20Analysis&amp;In=en</a> ) International Relations/Trade ( <a href="https://ageconsearch.umn.edu/search?f1=subject&amp;as=1&amp;sf=title&amp;so=a&amp;rm=&amp;m1=p&amp;p1=International%20Relations/Trade&amp;In=en">https://ageconsearch.umn.edu/search?f1=subject&amp;as=1&amp;sf=title&amp;so=a&amp;rm=&amp;m1=p&amp;p1=International%20Relations/Trade&amp;In=en</a> )
<b>Issue Date</b>	8/1/1988
<b>Publication Type</b>	Conference Paper/ Presentation
<b>Digital Object Identifier</b>	<a href="https://doi.org/10.22004/ag.econ.270296">https://doi.org/10.22004/ag.econ.270296</a> ( <a href="https://doi.org/10.22004/ag.econ.270296">https://doi.org/10.22004/ag.econ.270296</a> )

**Record Identifier** https://ageconsearch.umn.edu/record/270296

**Language** English

**Total Pages** 26

**Record Appears in** Agricultural and Applied Economics Association (AEA) (/collection/11?ln=en) > Agricultural and Applied Economics Association (AEA) Conferences (/collection/22?ln=en) > 1988 Annual Meeting, August 1-3, Knoxville, Tennessee (/collection/2075?ln=en)

PDF

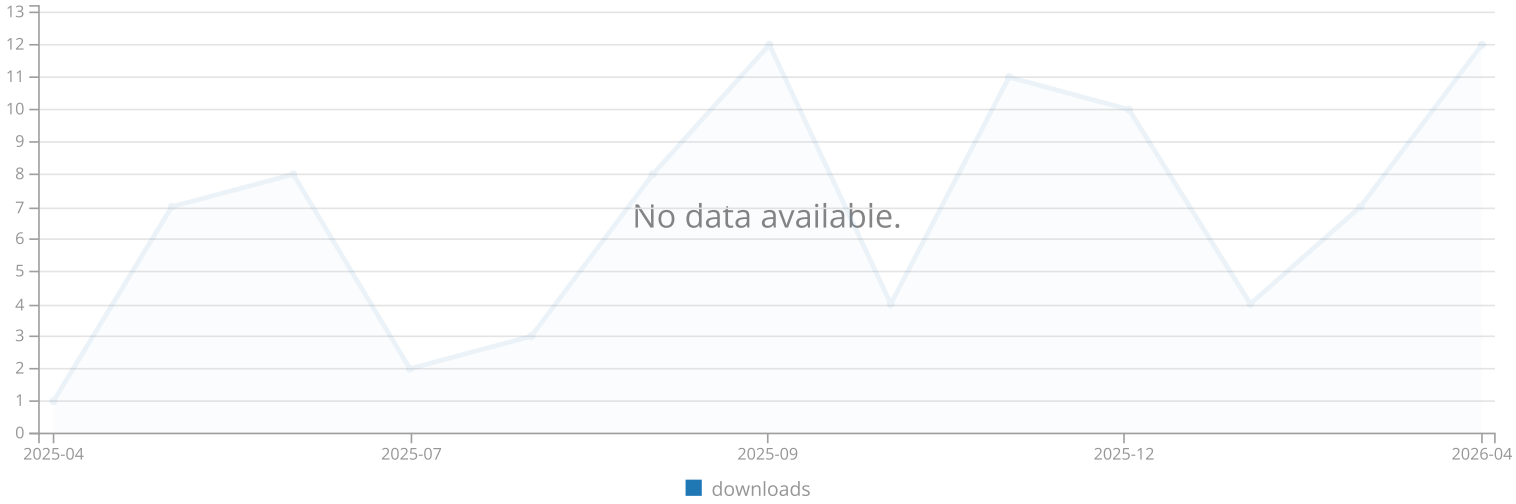


Statistics



Metric	Downloads	From	2025-04-30	To	2026-04-30	Interval	By Months
--------	-----------	------	------------	----	------------	----------	-----------

[Update](#) [Export](#)



[Download Full History \(/tindstats/bibdoc\\_downloads\\_dl?recid=270296&download=csv\)](#)