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Power market risk management based on range forward contracts

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For hedging the market risk, the electrical forward contracts are subjected to the extensive concern and research. A new electricity range forward contract with bilateral financial options is introduced, which allows both seller and buyer to take advantage of flexibility in generation and consumption to obtain benefits while simultaneously removing the risk of market price fluctuations. The optimal quantity of put options and call options can be calculated by modeling the maximum expected benefits of them. It is explained that seller and buyer can achieve his or her higher expected benefits with purchasing the put options and call options than not from the numerical analysis. It is also explained that both parties sign the range forward contracts will help to raise total social benefits.

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