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Baltic Dry Index and iron ore spot market: dynamics and interactions

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Disclosure statement

No potential conflict of interest was reported by the authors.

Notes

¹ Iron ore price is for Chinese imported iron ore fines.

² For literature of HAM in the financial markets, see Peter, Hommes, and Manzan ([2007](#)), Frijns, Lehnert, and Zwinkels ([2010](#)), Lux ([2012](#)), Huang and Chen ([2014](#)), Chen, Huang, and Zheng ([2018](#)), among others.

³ Price including shipping cost at Tianjin port for iron ore with a content of 62% iron. Data link: <http://www.imf.org/external/np/res/commod/index.aspx>.

⁴ The quadratic-match average method is used to interpolate the data within the quarter such that the average of monthly observations is equal to the quarterly value.

Additional information

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