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Hedging effectiveness and futures contract maturity: the case of NYMEX crude oil futures

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Abstract

This article examines the hedging effectiveness of NYMEX crude oil futures contracts with different maturities. The results show that the hedging effectiveness is higher for near-month contracts than for longer-maturity contracts. The results also show that the hedging effectiveness is higher for contracts with shorter maturities than for contracts with longer maturities. The results are consistent with the theory that near-month contracts are more liquid and therefore more effective hedges.

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