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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 effect of the maturity of the futures contract used as the hedging instrument on the effectiveness of futures hedging. For this purpose, daily and monthly data on the West Texas Intermediate (WTI) crude oil futures and spot prices are used to work out the hedge ratios and the measures of hedging effectiveness resulting

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