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

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Abstra

This arti ... as the hedging ... e, daily and monthly ... ot prices are used ... ss resulting from ... ore distant (6-montl ... when the near-mo ... or near-month h

Generalized Optimal Hedge Ratio Estimation
Source: American Journal of Agricultural Economics
Price Movements and Price Discovery in Futures and Cash Markets
Source: Review of Economics and Statistics

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