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# Cross-market soybean futures price discovery: does the Dalian Commodity Exchange affect the Chicago Board of Trade?

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literature, which mainly shows that the DCE is a satellite market and is dominated by the CBOT.

Keywords: Commodity markets Commodity prices Information in capital markets Informational role of stock

JEL Classification: G1 G12 G13

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## Notes

<sup>1</sup>Note that bold letters denote a matrix or vector in this paper.

<sup>2</sup>In the e  
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