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# PRICING CHINA'S CRUDE OIL FUTURES



Ming Dong  
Pricing China's Crude  
Oil Futures  
Analyze the Prospects of Chinese  
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Condition: New. Publisher/Verlag: LAP Lambert Academic Publishing | Analyze the Prospects of Chinese Petroleum Futures Market | The world oil prices have raised and fluctuated a lot during the past ten years. In order to hedge the risks, developing Chinese petroleum futures market is important. However, lacking pricing system is a main issue. In this paper, I use the two-factor model and a seemingly unrelated regression method from Gibson & Schwartz (1990) to price China's one-month crude oil future contract....

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