
The Commodity Futures Game Who Wins Who Loses Why

commodity futures trading commission - cftc - 45292 federal register/vol. 78, no. 144/friday, july 26, 2013/rules and regulations commodity futures trading commission 17 cfr chapter i rin 3038-ad85 **commodity futures trading commission division ... - cftc** - the manual reflects the views and policies of the division of enforcement and does not necessarily reflect the position or views of the cftc or any of the individual commissioners. **the commodity futures markets - bankofengland** - the commodity futures markets this article reports the results of a survey of firms operating in the london commodity futures markets conducted by the bank at the beginning of this year. **commodity futures and market efficiency - arxiv** - commodity futures and market efficiency ladislav kristoufek a,b, miloslav vosvrda a institute of information theory and automation, academy of sciences of the czech republic, pod **a trader's guide to futures: guide - cme group** - futures markets are regulated by the u.s. commodity futures trading commission (cftc), an independent government agency formed in 1974 to foster open, competitive and financially sound futures and options markets, and to protect market users and the **commodity spot prices - university of warwick** - keywords: commodity prices, horizontal concentration, destabilizing speculation, spot markets, futures markets. 1 this research was supported by grants from the social sciences and humanities research council of canada. **tactical allocation in commodity futures markets ...** - the futures contract) and the futures return (i.e. percentage change in the futures price). 2 2 in line with the asset pricing literature, the futures return is often called 'excess return' as the **momentum strategies in commodity futures markets** - abstract the article tests for the presence of short-term continuation and long-term reversal in commodity futures prices. while contrarian strategies do not work, the article identifies 13 profitable momentum strategies that

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