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Help Suppose that in Example 3.4 the company decides to use a hedge ratio of 0.8. How does the decision affect the way in which the hedge is implemented and the result? If the hedge ratio is 0.8, the company takes a long position in 16 December oil futures contracts on June 8 when the futures price is \$8. It closes out its position on November 10. Paul Koch's Finance Class Files Access Fundamentals of Futures and Options Markets 8th Edition Chapter 7 Problem 9PQ solution now. Our solutions are written by Chegg experts so you can be assured of the highest quality!

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