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The Economic Function of Futures Markets Jeffrey Williams, Jeffrey C. Williams, 1989-10-27 This book offers an explanation of why commodity processors and dealers use futures markets It argues that they use futures contracts as part of an implicit method of borrowing and lending commodities contrary to the accepted view of dealers averse to the fluctuating value of their inventories wanting insurance against price risk Employing models developed to explain the demand for money this book demonstrates that risk neutral dealers have sufficient reason to use futures markets Moreover the book exposes major internal inconsistencies in the accepted explanation Rather than insurance markets the appropriate analogy is the money market which is the point the book establishes through discussing actual loan markets in commodities This insight into the function of futures markets is then used to explain how futures prices for different delivery dates express a term structure of commodity specific interest rates and why futures markets flourish for some types of commodities and not for others

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