References

- Ederington, Louis. "The Hedging Performance of the New Futures Markets," *Journal of Finance* 34:157-70, March 1979.
- *Federal Register.* "Extension of Repayment Period for Advance Direct and Counter-Cyclical Program Payments," 70:13443-13444, March 21, 2005.
- James, Peter. Option Theory, West Sussex, England: Wiley and Sons, 2003.
- Kema, A.G.Z., and A.C.F. Vorst. "A Pricing Method for Options Based on Average Asset Values," *Journal of Banking and Finance* 14:113-29, 1990.
- Stoll, Hans R., and Robert. E. Whaley. *Futures and Options: Theory and Applications*, Cincinnati, OH: South Western Publishing Company, 1993.
- Tompkins, Robert G. "Static Versus Dynamic Hedging of Exotic Options: An Evaluation of Hedge Performance via Simulation," *Journal of Risk Finance* 3:6-34, Summer 2002.
- Turnbull, Stuart M., and Lee Macdonald Wakeman. "A Quick Algorithm for Pricing Average Options," *Journal of Financial and Quantitative Analysis* 26: 377-389, September 1991.
- U.S. Department of Agriculture, Economic Research Service. "The 2002 Farm Bill: Provisions and Economic Implications," *www.ers.usda.gov/ features/farmbill/*
- U.S. Department of Agriculture, Farm Service Agency. "Fact Sheet –Feed Grains: Summary of 2002-2007 Program," July 2003, www.fsa.usda.gov/pas/publications/facts/html/feedgrains03.htm
- U.S. Department of Agriculture, Farm Service Agency. Advance Counter-Cyclical Over Payments, 2003, www.fsa.usda.gov/pas/farmbill/2003_dcp_fags.htm
- U.S. Department of Agriculture, Office of the Chief Economist. USDA Agricultural Baseline Projections to 2015, February 2006, www.ers.usda.gov/publications/oce061/oce20061.pdf
- U.S. Department of Agriculture. *World Agricultural Supply and Demand Estimates*, October and February issues, 1997-2005, *www.usda.gov/oce/commodity/wasde/*
- Westcott, Paul C., C. Edwin Young, and J. Michael Price. *The 2002 Farm Act: Provisions and Implications for Commodity Markets*, Agriculture Information Bulletin No. 778, U.S. Department of Agriculture, Economic Research Service, 2002, *www.ers.usda.gov/publications/aib778/aib778ref.pdf*
- Young, C. Edwin, David W. Skully, Paul C. Westcott, and Linwood Hoffman. *Economic Analysis of Base Acre and Payment Yield Designations Under the 2002 U.S. Farm Act*, Economic Research Report No. 12, U.S. Department of Agriculture, Economic Research Service, September 2005, *www.ers.usda.gov/publications/err12/*