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Oil price uncertainty and Chinese stock returns: New evidence from the oil volatility index

Xingguo Luo , Shihua Qin

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Highlights:

- We find that oil price shocks positively affect Chinese stock returns.
- There is evidence to indicate that the CBOE crude oil volatility index (OVX) shocks have significant negative effects on the Chinese stock returns while realized volatility shocks have insignificant effects.
- These results are more significant after the recent financial crisis.

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