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1. See, for example, Tucker ([2000](#)) and Ross ([2003](#)).
2. See, for example, Girma and Paulson ([1998](#)) and Salcedo ([2004a](#), [2004b](#)).
3. See, for example, MacKinlay and Ramaswamy ([1988](#)), Yadav and Pope ([1990](#)), Chung ([1991](#)), and among others.
4. Notable exceptions include Billingsley and Chance ([1988](#)), Board and Sutcliffe ([1996](#)), Butterworth and Holmes ([2002](#)), and Butterworth and Holmes ([2003](#)).
5. Leg_1 being the first contract under consideration.
6. Leg_2 being the second contract under consideration.
7. NYMEX Europe has traded the Brent crude oil contracts since September 2005.

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