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Article

Pricing efficiency of Bitcoin Trusts

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ABSTRACT

This article ... investigate
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No potential conflict of interest was reported by the author.

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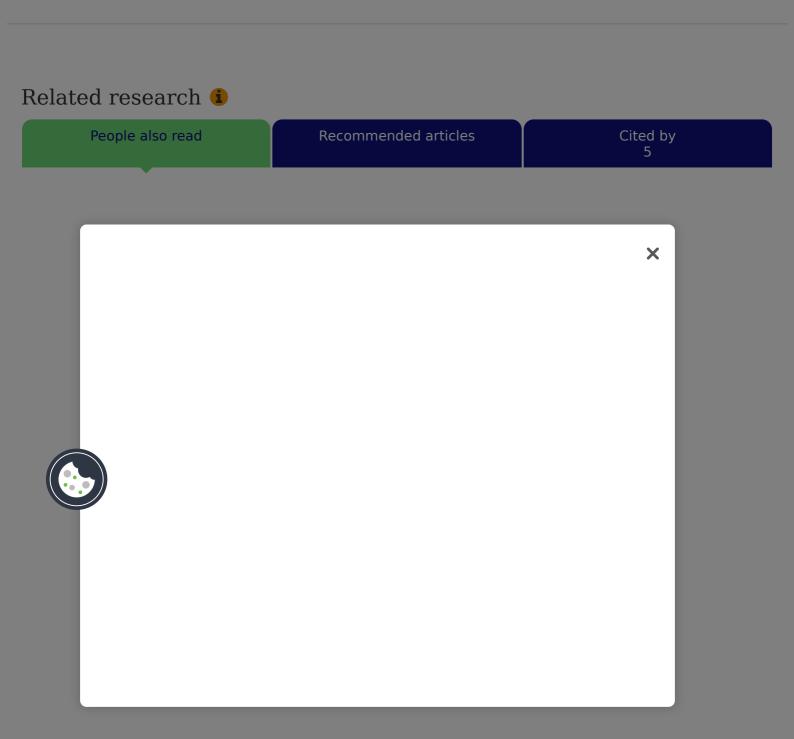
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Notes

1 http://www.marketwatch.com/story/heres-one-easy-way-to-get-exposure-to-bitcoin-ahead-of-the-winklevoss-etf-2016-08-29.

2 http://grayscale.co/bitcoin-investment-trust/ .

3 We thank the reviewer for this suggestion. , where is the coefficient when using one period leading benchmark values, is the coefficient using one period lagged benchmark values, is the coefficient using contemporaneous benchmark values and is the first-order autocorrelation coefficient.

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