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Pricing efficiency of Bitcoin Trusts

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No potential conflict of interest was reported by the author.

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 α is the coefficient when using one period leading benchmark values, β is the coefficient using one period lagged benchmark values, γ is the coefficient using contemporaneous benchmark values and ρ is the first-order autocorrelation coefficient.

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