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► Pricing efficiency of Bitcoin Trusts

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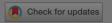
Pricing efficiency of Bitcoin Trusts

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ABSTRACT

This article examines the pricing efficiency of Bitcoin Investment Trust. We investigate the deviation between prices and net asset values and find that there is a significant and persistent premium with an average of 44%. Such evidence points to pricing

and persistent hremitim with an average of 4.4%. Such evidence hoints to hricing

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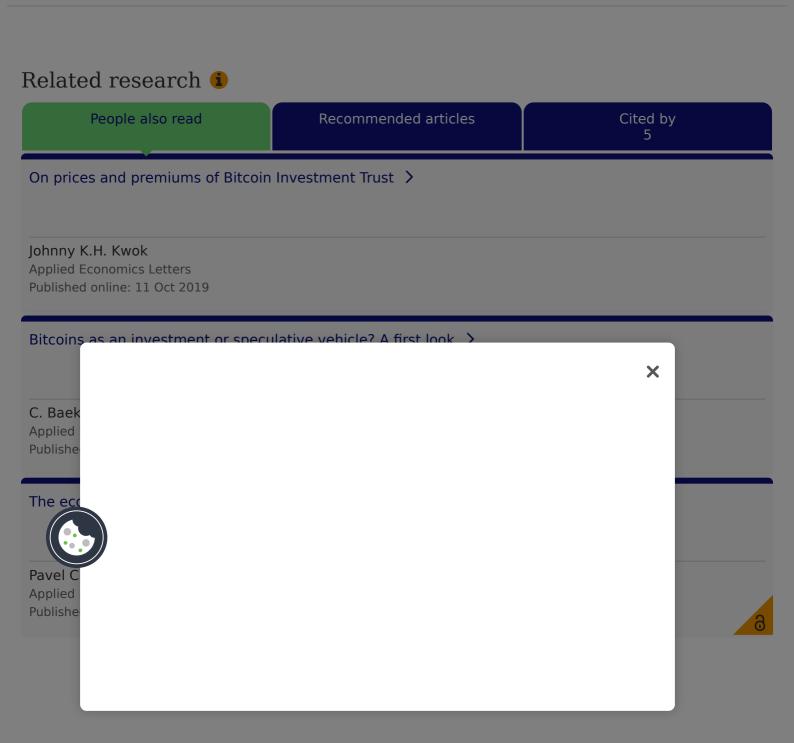
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Notes

- ¹ <u>http://www.marketwatch.com/story/heres-one-easy-way-to-get-exposure-to-bitcoin-ahead-of-the-winklevoss-etf-2016-08-29</u>.
- ² <u>http://grayscale.co/bitcoin-investment-trust/</u> .
- 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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