

	BTC Model	ETH Model	XRP Model
(Intercept)	0.02*** (0.00)	0.04*** (0.00)	0.04*** (0.00)
Speculations_BTC	0.08*** (0.02)	0.09* (0.04)	0.18** (0.07)
Speculations_ETH	-0.02** (0.01)	0.03** (0.01)	-0.04** (0.01)
Speculations_XRP	0.00 (0.00)	0.00 (0.00)	0.08*** (0.01)
R ²	0.03	0.03	0.27
Adj. R ²	0.03	0.03	0.27
Num. obs.	952	952	952
RMSE	0.01	0.02	0.02

*** $p < 0.001$, ** $p < 0.01$, * $p < 0.05$

Table 1: Statistical models