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## Earnings Announcements and Quoted Bid-Ask Spreads of U.S. Bank Holding Companies

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**Highlights**

- This paper investigates the relationship between earnings announcements and BHC quoted bid-ask spreads.
- The findings suggest that earnings announcements cause BHC quoted bid-ask spreads to widen.
- I argue that this is due to earnings releases increasing information asymmetry between informed traders and market makers.

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