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Market Liquidity And Funding Liquidity

This Lowers Market Liquidity, Leading To Higher Volatil-ity. Further, Under Certain Conditions, Low Future Market Liquidity Increases The Risk Of financing A Trade, Thus Increasing Margins. Based On The Links Between Funding And Market Liquidity, We Provide A Unified Explanation For The Main Em-pirical Features Of Market Liquidity. 4th, 2024

Funding Liquidity And Market Liquidity

During The Liquidity Crisis, Observed Funding And Market Liquidity Mutually Reinforce One Another. A Small Negative Shock To The Economy Might Be Amplified Through This Mechanism And Result In A Sudden Drying-up Of The Liquidity. During The financial Crisis, Policy Interventions Are Expected To Alleviate The Liquidity Crunch. 14th, 2024

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