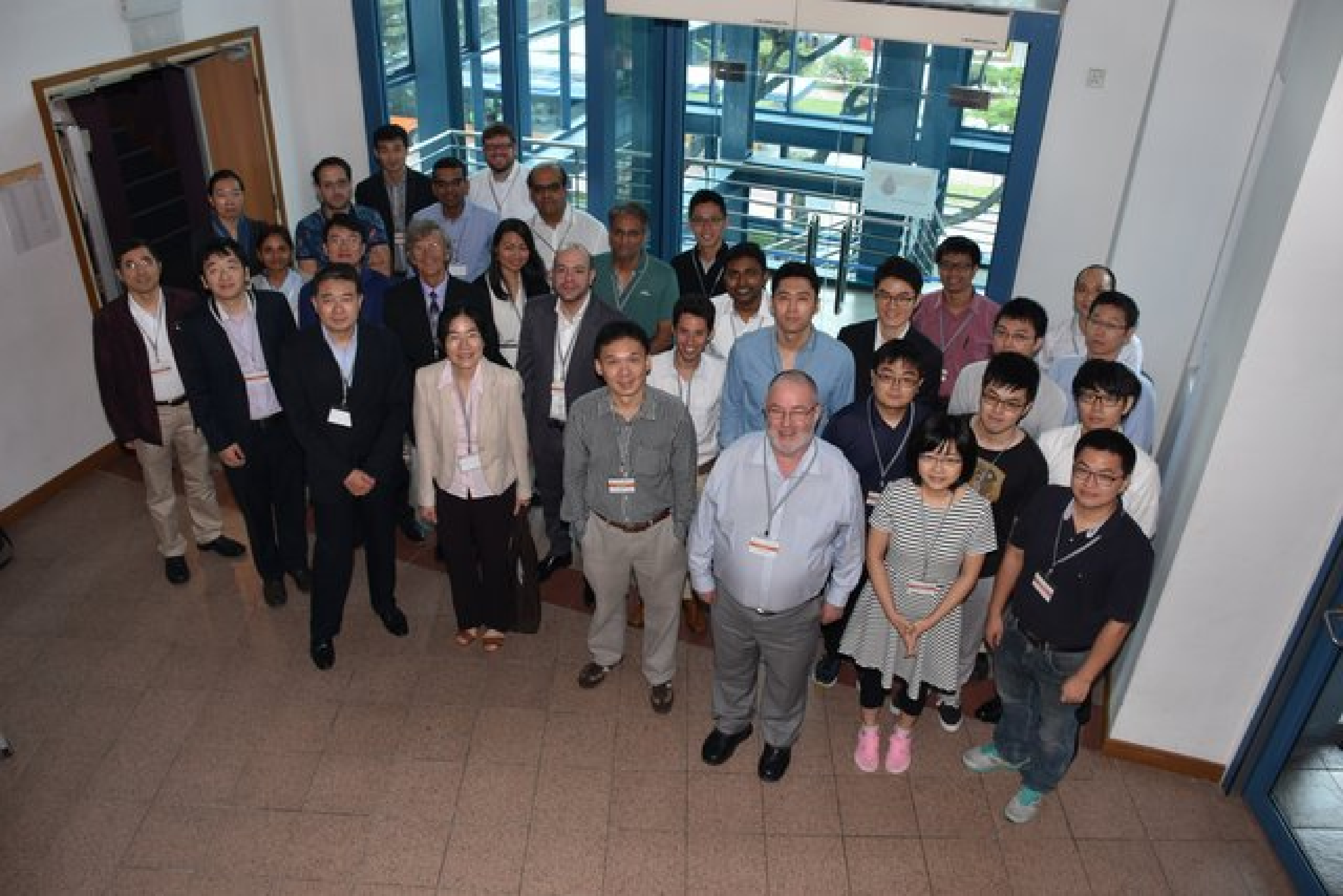


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Risk drivers that cause liquidity exposures
liquidity resources available
SGX


SGX


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overcome all these three inherent weaknesses.
By using a network, we can also introduce in a natural way the
spillover effect, price impact, and wrong-way risks suggested
(2016).
SGX


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Investor
Funding Entity
Repo Market


Ser-Huang Poon, University of Manchester
CDS Curves
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Min Dai, Shan Huang, Jussi Keppo


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Tree structure:


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Is accurate
Is fast
Retains its speed and flexibility across
Important for:
Calibrating to other than plain vanilla
Evaluating real assets
Investment appraisal and optimal timing
Volatility index construction (e.g.,


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