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16. Portfolio Management

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structure have increased the costs of  
arbitrage activity, potentially  
contributing to the persistent  
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This paper examines market liquidity  
in the post-crisis era, in light of  
concerns that regulatory changes

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might have reduced banks' ability and willingness to make markets. We begin with a discussion of the broader trading environment, including a discussion of regulations and their potential effect on dealer balance sheets and market making, but also considering plausible alternative ...

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since market prices should only react  
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