Accepted Manuscript

Title: Timing the liquidity in the Foreign Exchange Market: Did the Hedge Funds do it?

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| PII: | S1042-444X(17)30016-6 |
|----------------|--|
| DOI: | http://dx.doi.org/doi:10.1016/j.mulfin.2017.04.001 |
| Reference: | MULFIN 523 |
| To appear in: | J. of Multi. Fin. Manag. |
| Received date: | 22-2-2017 |
| Revised date: | 28-3-2017 |
| Accepted date: | 1-4-2017 |

Please cite this article as: Luo, J., Tee, K.-H., Li, B., Timing the liquidity in the Foreign Exchange Market: Did the Hedge Funds do it?, *Journal of Multinational Financial Management* (2017), http://dx.doi.org/10.1016/j.mulfin.2017.04.001

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Highlights

- The currency and systematic futures hedge funds have different liquidity timing skills
- Liquidity timing after the credit crisis is related to the implementation of the QE programs.
- Timing volatility in the FX market benefits systematic futures hedge funds more than the currency hedge funds.

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