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Title: Credit risk interconnectedness: What does the market really know?

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PII: S1572-3089(17)30031-1
DOI: <http://dx.doi.org/doi:10.1016/j.jfs.2017.01.002>
Reference: JFS 518

To appear in: *Journal of Financial Stability*

Received date: 15-4-2016
Revised date: 10-1-2017
Accepted date: 10-1-2017

Please cite this article as: Puriya Abbassi, Christian Brownlees, Christina Hans, Natalia Podlich, Credit risk interconnectedness: What does the market really know?, *Journal of Financial Stability* (2017), <http://dx.doi.org/10.1016/j.jfs.2017.01.002>

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Highlights

- Market-based measure of interdependence reflects supervisory balance sheet information
- Specially on linkages via wholesale funding markets, securities holdings and credit supply
- Relation exhibits asymmetries both cross-sectionally and over time
- Market-based measures of interdependence can serve well as a risk monitoring tool

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