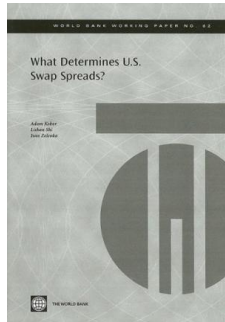


Read PDF

WHAT DETERMINES U.S. SWAP SPREADS?



World Bank Publications. Paperback. Book Condition: new. BRAND NEW, What Determines U.S. Swap Spreads?, Adam Kobor, Lishan Shi, Ivan Zelenko, This title examines the evolution of the U.S. interest swap market. It reviews the theory and past empirical studies on U.S. swap spreads and estimates an error correction model for maturities of 2-, 5- and 10-year over the period 1994-2004. Financial theory depicts swaps as contracts indexed on Libor rates, rendered almost free of counterparty default risk by mark-to-market and...

Download PDF What Determines U.S. Swap Spreads?

- Authored by Adam Kobor, Lishan Shi, Ivan Zelenko
- Released at -

[DOWNLOAD](#)

Filesize: 4.76 MB

Reviews

These types of pdf is the greatest pdf accessible. It is among the most amazing ebook we have go through. You will not feel monotony at anytime of your time (that's what catalogues are for relating to should you request me).

-- **Cecil Rempel**

This book might be worthy of a go through, and a lot better than other. it had been writtern really properly and helpful. You may like just how the author write this publication.

-- **Prof. Mattie Beatty**

Related Books

- **DK Readers L4: Danger on the Mountain: Scaling the World's Highest Peaks**
TJ new concept of the Preschool Quality Education Engineering the daily learning book of: new happy
- **learning young children (3-5 years) Intermediate (3)(Chinese Edition)**
TJ new concept of the Preschool Quality Education Engineering the daily learning book of: new happy
- **learning young children (2-4 years old) in small classes...**
- **Six Steps to Inclusive Preschool Curriculum: A UDL-Based Framework for Children's School Success**
- **THE Key to My Children Series: Evan s Eyebrows Say Yes**