Question 2: Yield Spread

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Keywords: Multivariate GARCH, Kalman Filter, Copula

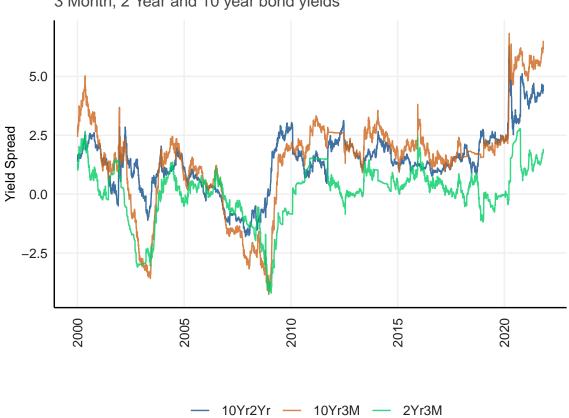
 $JEL\ classification\ L250,\ L100$

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- 1. Yield Spreads
- 2. Compare spreads
- 3. Plot the spreads

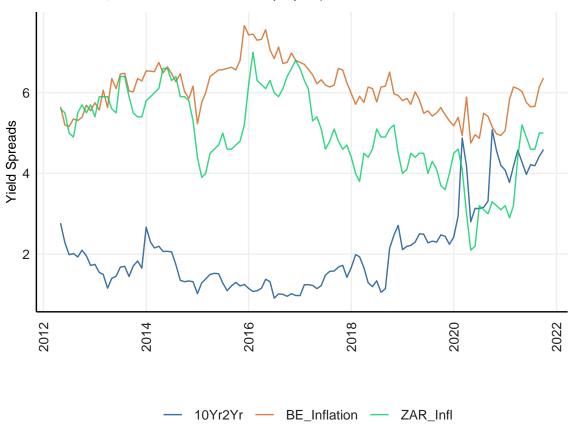
Yeild Spread in Local Bond Market

3 Month, 2 Year and 10 year bond yields



SA 10 year Spread and Inflation

Includes Inflation, Break-Even 10 Year Inflation and 10/2 year yield spread



References

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Appendix

 $Appendix\ A$

Some appendix information here

 $Appendix\ B$