

The South African Reality: A Risk Analysis of Yield Spreads

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1. Introduction

2. Literature Review

3. Descriptive Statistics

3.1. Bond Yields

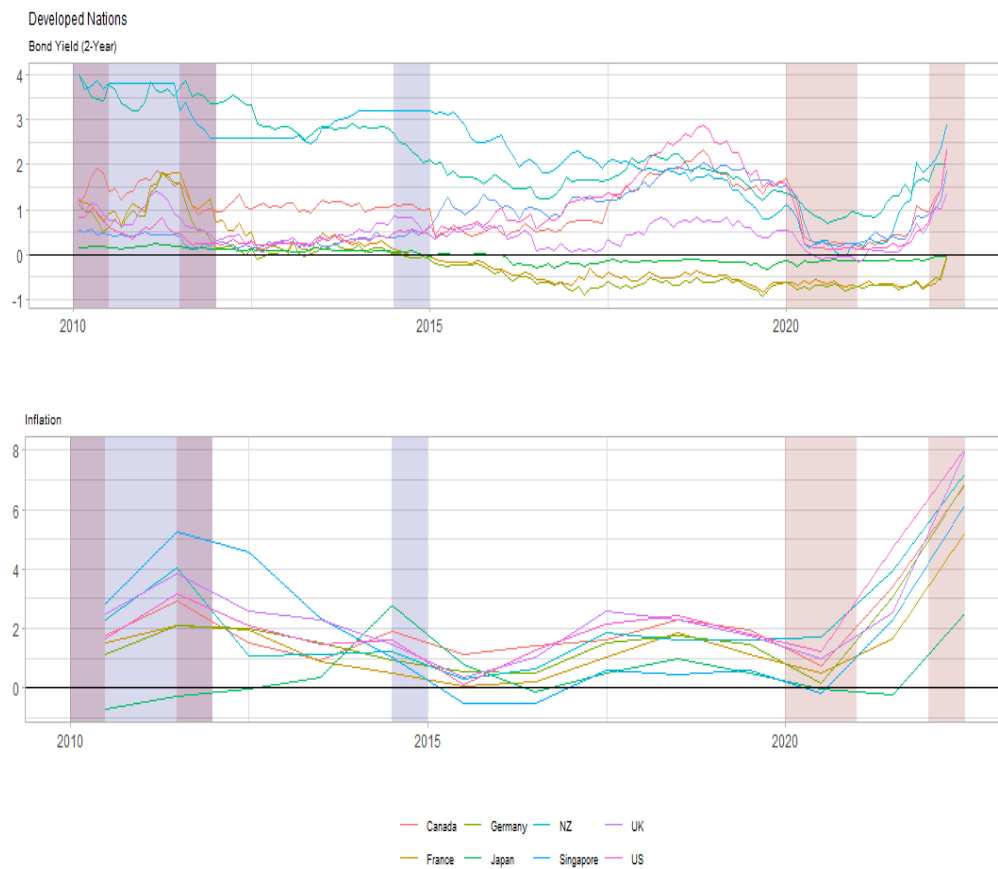


Figure 3.1: Bond Yields of Developed Nations



Figure 3.2: Bond Yields of Developing Nations

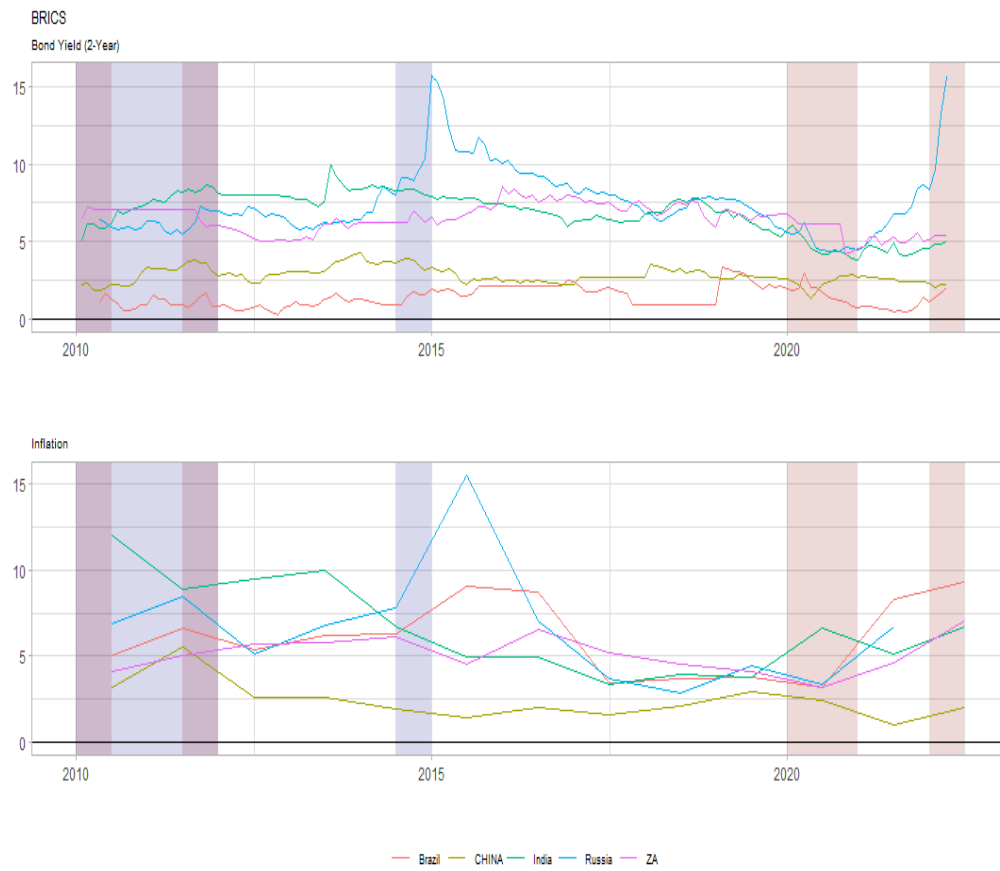


Figure 3.3: Bond Yields of BRICS Nations

3.2. Yield Distributions

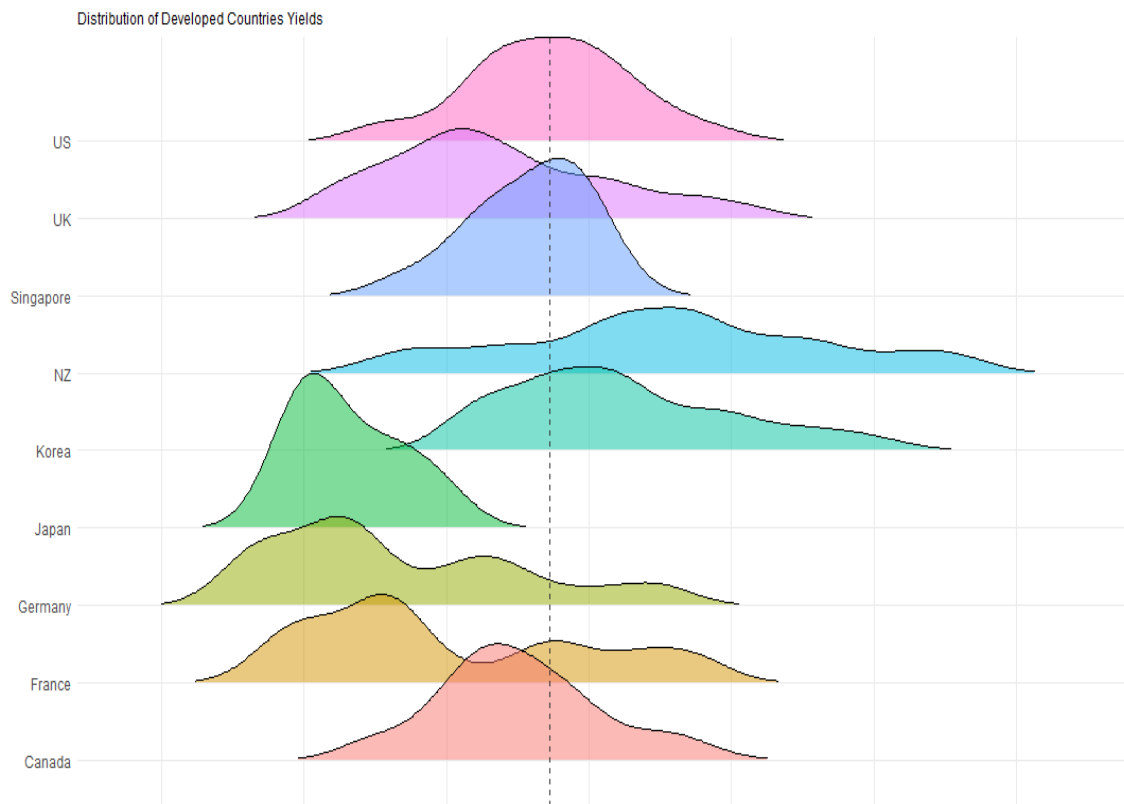


Figure 3.4: Bond Yield Distributions of Developed Nations

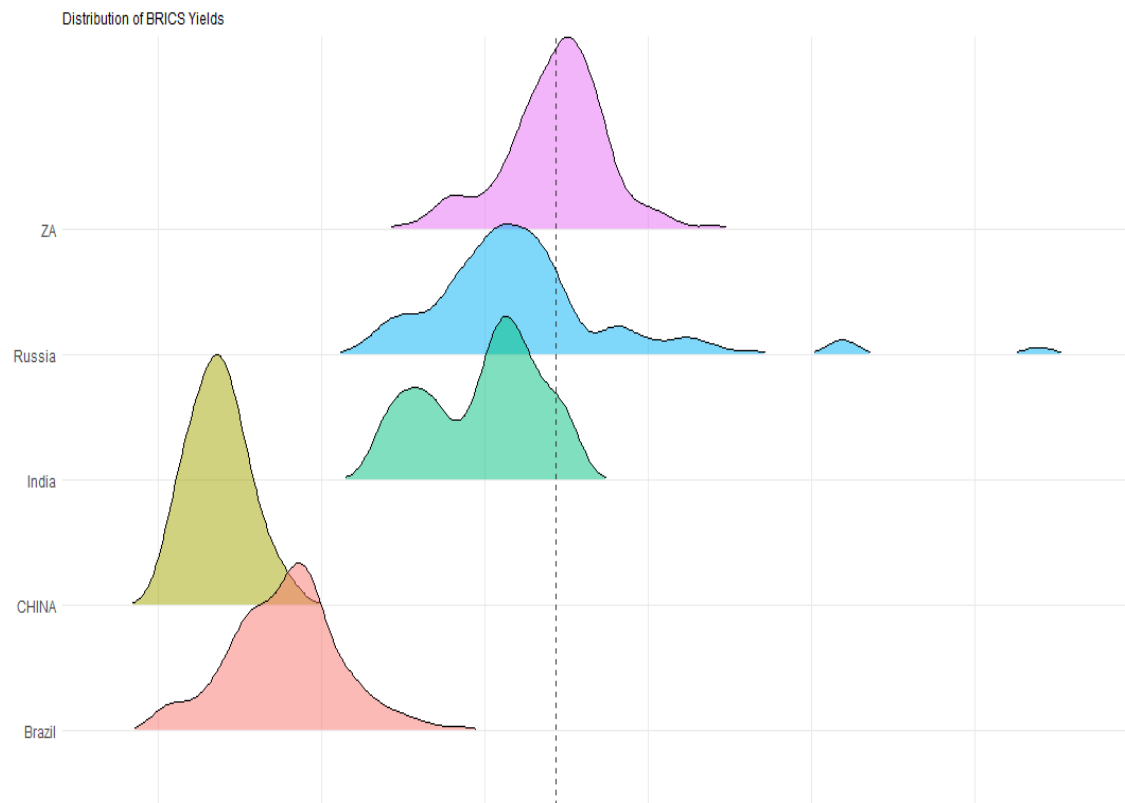


Figure 3.5: Bond Yield Distributions of BRICS Nations

3.3. Geo-Spatial Analysis

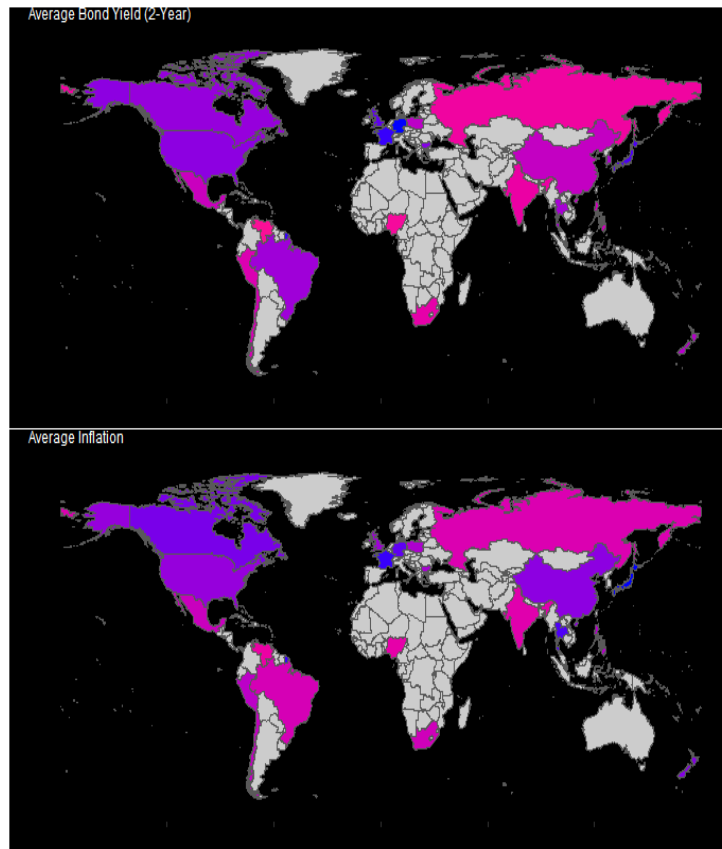


Figure 3.6: Average Bond Yield and Inflation

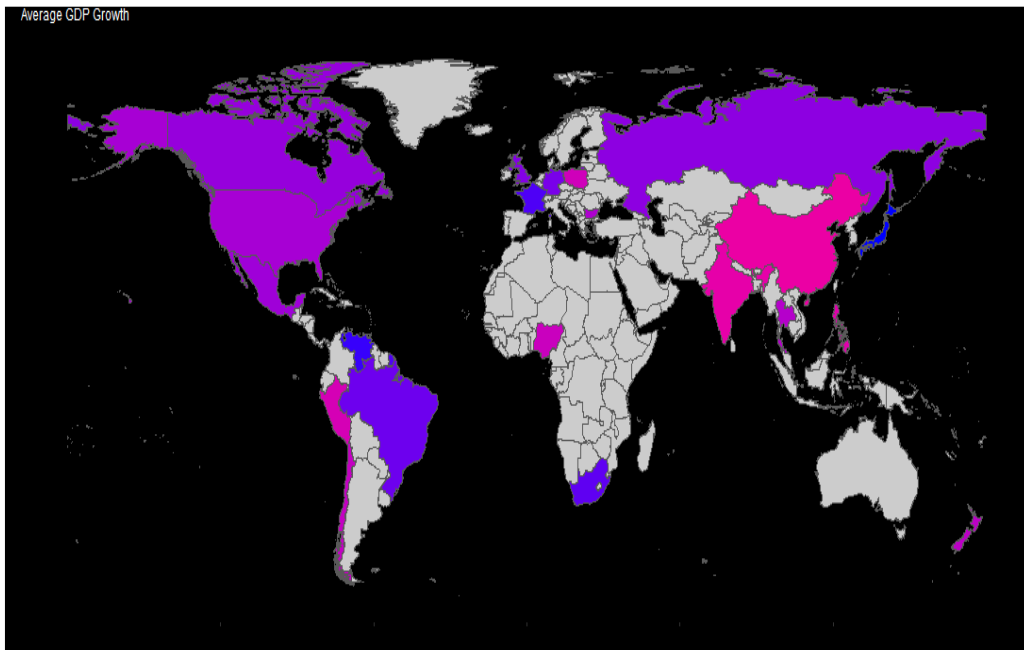


Figure 3.7: Average GDP Growth

4. Yield Spreads

4.1. Developed Nations

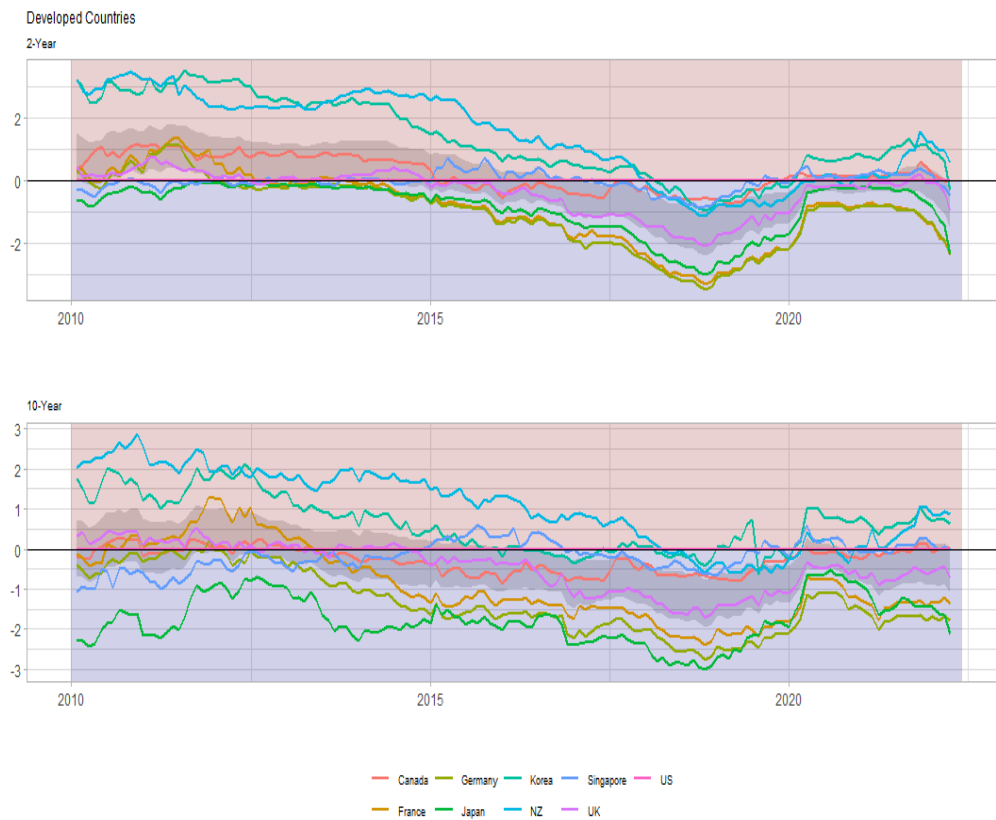


Figure 4.1: Developed World Bond Yield Spreads

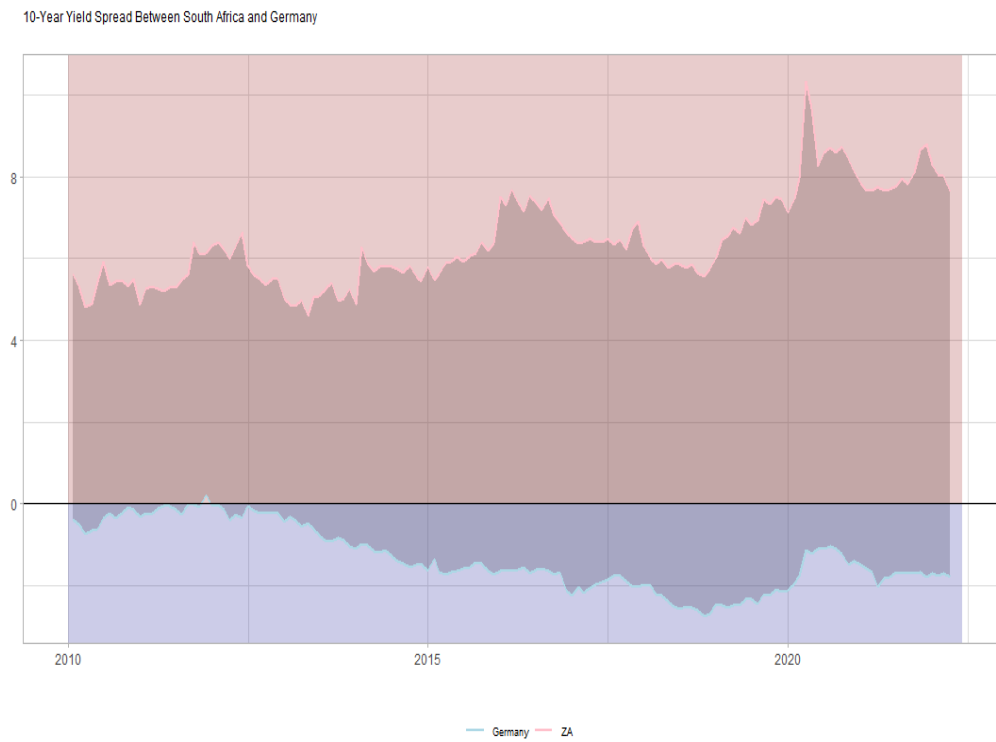


Figure 4.2: South Africa vs Germany Yield Spread

4.2. BRICS Nations

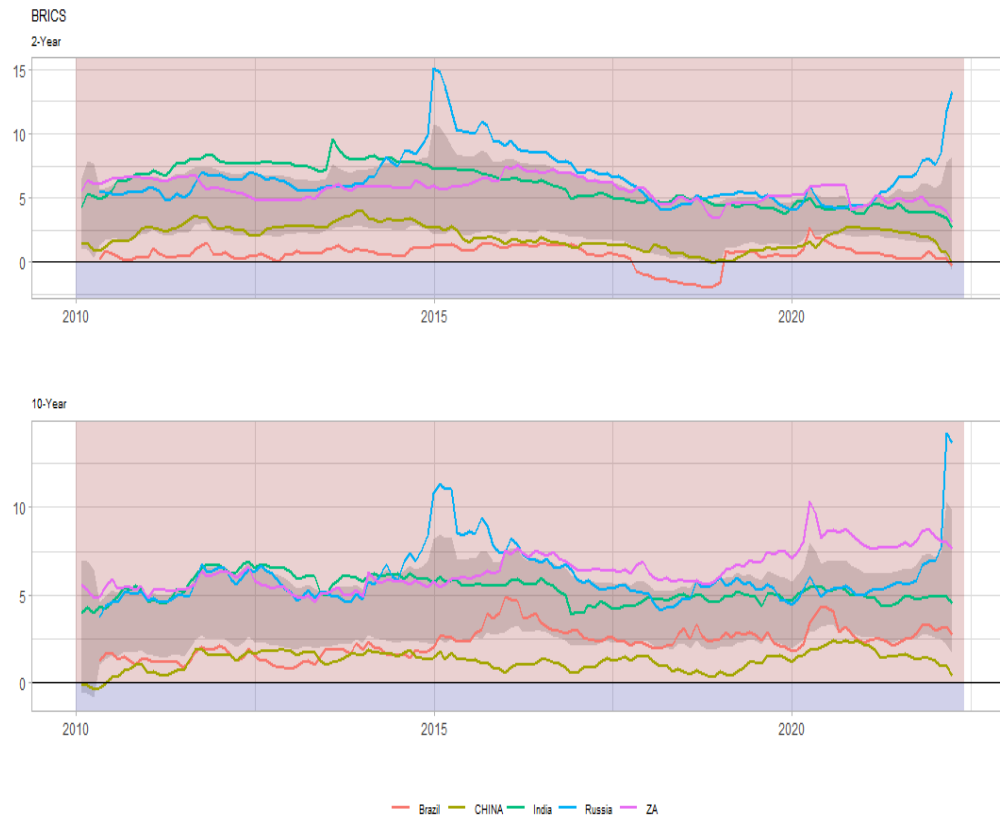


Figure 4.3: BRICS Bond Yield Spreads

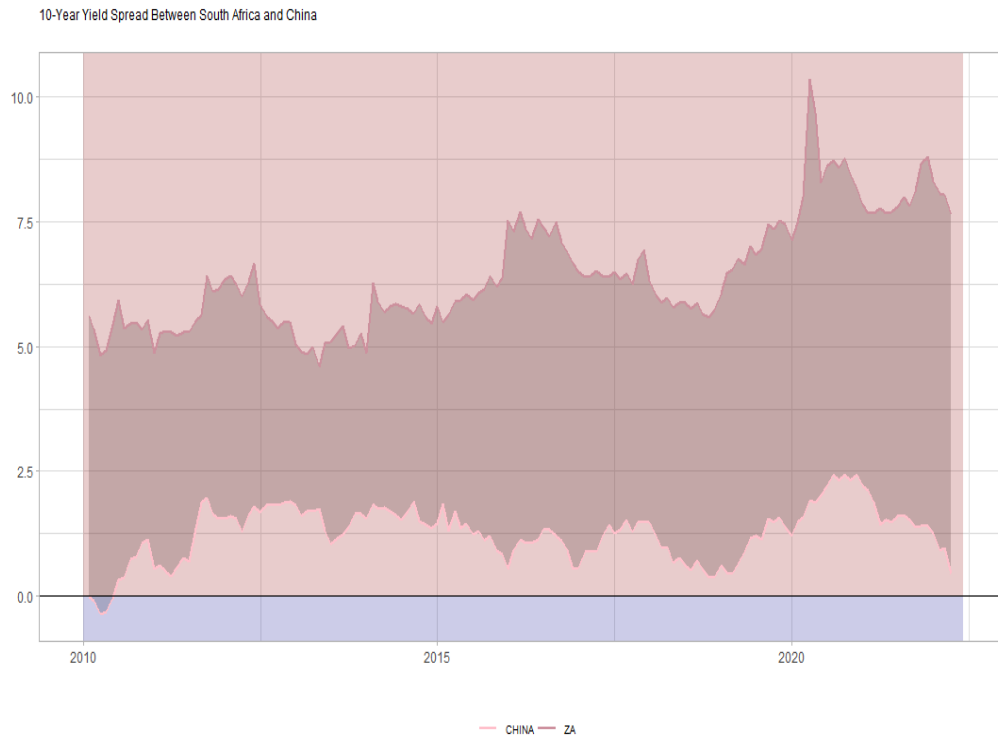


Figure 4.4: SA vs China Yield Spread

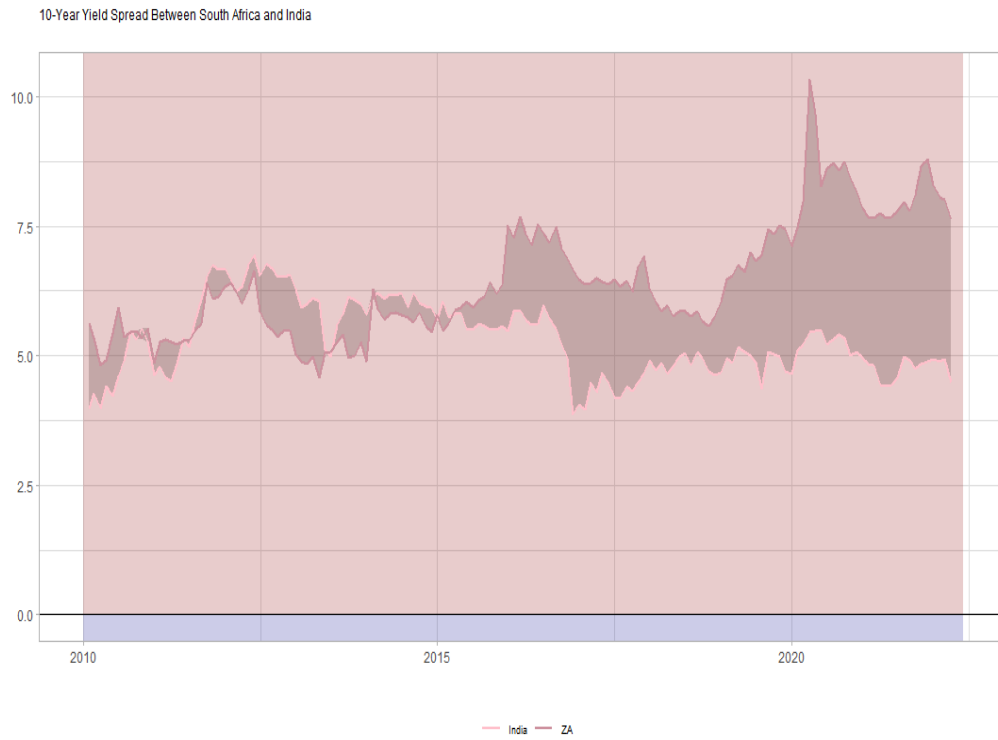


Figure 4.5: SA vs India Yield Spread

5. Conclusion

6. Bibliography

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