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# Advanced Commodity Spread Trading Harold Goldberg

**the impact of chinese interbank liquidity risk on global ...** - the impact of chinese interbank liquidity risk on global commodity markets yonghwan jo jihee kim francisco santos y march 29, 2018 abstract in this paper, we show that short-term funding liquidity risk in the chinese interbank system **ice | tips user guide** - return to contents page 2 contents 1. introduction about this user guide 2. webice login process how to log into the webice trading platform 3. market portfolio set-up **recent trends in cross-currency basis** - bank of japan september 2016 1 . the cross-currency basis, which is the basis spread added . mainly to the u.s. dollar london interbank offered rate (usd libor) when the usd is funded via foreign exchange (fx) swaps using the **margin model and analytics - ey** - regulatory requirements model approval impact of im costs1,2 im impact on capital, pricing and risk management impact on regulatory capital for ccr and cva reduced for banks with a large amount of uncleared otc derivatives **australian agriculture outlook - ruralbank** - a new year prompts reflection on the year just passed and what might lie ahead. in agribusiness, 2018 will be remembered for below average rainfall up until the last month of the calendar year, the **the economics of money, banking, and financial markets - gbv** - the economics of money, banking, and financial markets global edition tenth edition frederic s. mishkin columbia university x pearson f / boston columbus indianapolis new york san francisco upper saddle river

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