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Credit Spread Figure 2: Fitted BC model given by (1) (solid line) and quoted credit spread values at time to maturity on October 21, 2011 (left) and May 31, 2012 (right). in order to obtain convergence of parameter

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The results show that credit spread changes are mainly explained by the interest rate and interest rate volatility, the slope of the yield curve, stock market returns and volatility, the state of liquidity in the corporate bond market and, a heretofore overlooked variable, the foreign exchange rate.

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While traditional theories of credit-spread behaviour predict that changes in the risk free interest rate and asset factors are negatively correlated with changes in credit spreads on risky bonds, it is found that the asset factor, as proxied by the change in the stock market index, has only a very limited effect, whereas the interest rate factor has the over-riding influence both in the long ...

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