Accepted Manuscript

Oil price shocks and volatility spillovers in the nigerian soverign bonds market

Moses K. Tule, Umar B. Ndako, Samuel F. Onipede

PII: S1058-3300(16)30102-1
DOI: doi: 10.1016/j.rfe.2017.03.003
Reference: REVFIN 401

To appear in: *Review of Financial Economics*

Received date: 22 September 2016
Revised date: 15 March 2017
Accepted date: 18 March 2017

Please cite this article as: Moses K. Tule, Umar B. Ndako, Samuel F. Onipede , Oil price shocks and volatility spillovers in the nigerian soverign bonds market. The address for the corresponding author was captured as affiliation for all authors. Please check if appropriate. Revfin(2017), doi: 10.1016/j.rfe.2017.03.003

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

ACCEPTED MANUSCRIPT

OIL PRICE SHOCKS AND VOLATILITY SPILLOVERS IN THE NIGERIAN SOVERIGN BONDS MARKET

BY

Moses K. Tule[1], Umar B. Ndako[2,*],

Samuel F. Onipede[3]

ACCEPTED MANUSCRIPT

[1] Moses K. Tule, Director, Monetary Policy Department, Central Bank of Nigeria
[2] **Umar B. Ndako*,** Principal Economist, Monetary Policy Department and Corresponding Author
[3] Samuel F. Onipede, Principal Economist, Monetary Policy Department
*The views expressed in this paper are those of the authors and do not necessarily reflect those of the Central Bank of Nigeria.

*Corresponding Author. Tel: +234 816 468 0258
E-mail address: ubndako@cbn.gov.ng
Address: No 33, Tafawa Balewa Way
Central Business District,
P.M.B. 0187, Garki, Abuja, Nigeria

Download English Version:

https://daneshyari.com/en/article/7388506

Download Persian Version:

https://daneshyari.com/article/7388506

Daneshyari.com