

# AVERAGE 3-MONTH CD RATES: 1967-2023



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represent billions of euros or dollars and may determine competition This book develops a rigorous new framework for  
pricing export credit products e g buyer and supplier credit insurance and performance and working capital guarantees  
based on well known financial and actuarial theories It introduces the products the theories and the different data sources in  
order to apply the mathematical and financial ideas e g discounting risk neutral valuation and Merton type defaults It shows  
the differences of historical experience and implicit market pricing assumptions The well known OECD Arrangement is used  
as a benchmark for some part of the framework Short code snippets in R are given in order to re perform the results and  
have a basis to try own ideas Many unprecedented exhibits give new insights into the subject matter The book is targeted at  
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