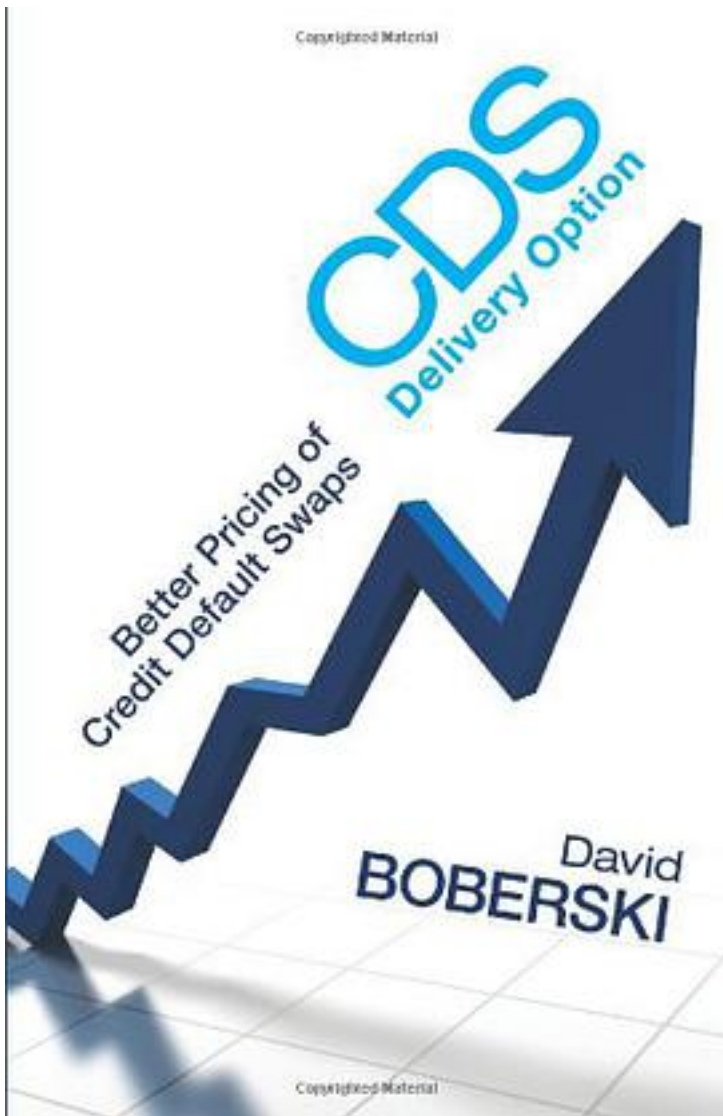


CDS Delivery Option



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著者:David Boberski

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For professionals trying to navigate the increasingly volatile credit default swap market, "CDS Delivery Option" provides worked-out examples, over 30 charts, a case study of Delphi, and detailed explanations of how the subprime crisis caused the credit crisis and the near collapse of the GSEs. The book includes detailed information on: how to value a CDS contract, how to value the delivery option, how contract value changes when the yield curve flattens or becomes steeper, how contract value changes with bullish or bearish market moves, how to figure out when to buy protection and when to sell protection, how to hedge CDS risk, when and how to unwind a contract prior to settlement, when to hold a trade through delivery, how to navigate a "squeeze" (when the notional value of contracts going through delivery is larger than the supply of the cheapest-to-deliver issue), when buying contracts can make their prices go down, how to construct a basis trade, how to find arbitrage opportunities, how to analyze default probability and corporate debt, when to settle via auction and when to settle via physical delivery, and which note is the cheapest to deliver. This book is an indispensable resource for all market professionals working in the CDS market.

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