



CDS Delivery Option: Better Pricing of Credit Default Swaps (Bloomberg Financial)

David Boberski

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For traders 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
- 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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