

The Credit Default Swap Basis

By Moorad Choudhry

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The growth of the credit derivatives market has meant that credit default swaps (CDSs) have been playing a big part in the credit market situation. An understanding of how these instruments work and what they can, and cannot, offer is vital to knowing how to best use them.

This book investigates the close relationship between the synthetic and cash markets in credit, which manifests in the credit default swap basis. Choudhry covers:

- factors that drive the basis
- implications for market participants
- the CDS index basis
- trading the basis

Credit market investors and traders as well as anyone with an interest in the global debt markets will find *The Credit Default Swap Basis* insightful and rewarding.

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Editorial Review

Review
"A timely and well-researched book on a key aspect of the credit derivatives market. Investors will gain much valuable insight from Moorad Choudhry's landmark text on the credit default swap basis, its drivers, and its behavior."
—**Suleman Baig**
Deutsche Bank Global Markets

"As credit default swaps become ever more important as a bank risk-management tool, so market participants will need to understand the credit market cash-synthetic basis. This is an excellent treatment of the subject that provides valuable detail for investors and traders alike."
—**Mohamoud Barre Dualeh**
Abu Dhabi Commercial Bank

"An excellent account and one sure to be of inestimable value to market practitioners."
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Synthetic ABCP Operations, KBC Financial Products

From the Back Cover
"A timely and well-researched book on a key aspect of the credit derivatives market. Investors will gain much valuable insight from Moorad Choudhry's landmark text on the credit default swap basis, its drivers, and its behavior."
—**Suleman Baig**
Structure, Deutsche Bank Global Markets

The growth of the credit derviatives market has produced a liquid market in credit default swaps across the credit curve, and this liquidity has led many investors to access both the credit derivative and cash bond markets to meet their investment requirements.

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- The CDS Index Basis
- Trading the Basis

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About the Author
Dr. Moorad Choudhry is head of Treasury at KBC Financial Products in London. He is a visiting professor at the Department of Economics, London Metropolitan University, a visiting research fellow at the ICMA Centre, University of Reading; a senior fellow at the Centre for Mathematical Trading and Finance, Cass Business School; and a fellow of the Securities and Investment Institute. Choudhry is the author of numerous

books, including *Fixed-Income Securities and Derivatives Handbook*.

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