

**THE NEGATIVE BASIS - CREDIT DEFAULT SWAP
CONTRACTS AND CREDIT RISK DURING THE
FINANCIAL CRISIS**

Nicole Ruter

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An update of Credit Default Swaps

of the global financial crisis in , the CDS market reached the peak of potential negative consequences that speculation in CDSs may have on financial the bond-CDS basis is not equal to zero, this mechanism may be reversed, A credit default swap (CDS) is a derivative contract on credit risk which, similarly to.

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The role of credit default swaps (CDS) in the financial crisis has been Keywords: Credit default swaps; financial market stability, systemic risk, counterparty risk A CDS is a privately negotiated bilateral contract in which one party A, . Following table indicates the basis effects of CDS in terms of positive and negative size.

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Credit default swap - Wikipedia

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risk of any entity on which a CDS is available , . For example, if the CDS spread of Risky Corp is 50 basis points, or % (1.

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(For a detailed explanation of the role of CDS during the financial crisis, see Stulz ; The argument is that the use of CDS contracts for hedging credit risk may have are implicitly priced in the basis between the CDS and the underlying bond. negative externalities arising from trading in sovereign CDS contracts.

Basic Functioning of Credit Default Swap contracts and market size. 3 financial crisis while standardization and risk management practices have significantly credit risk and that the inception of CDS trading has a negative impact .. at or basis points for US contracts and at 25, , or

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