

PwC Plus Article

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ISDA highlights a selection of research papers on derivatives and risk management

Foreign Exchange Swaps and Cross-currency Swaps; Links Between Government Bond and Futures Markets: Dealer-client Relationships and Price Discovery in the UK; Illiquid Bitcoin Options

Keywords

CCP (Central Counter Party), Clearing, Credit Default Swaps (CDS), Cryptocurrencies (Virtual Currencies), Framework, Hedge-Fonds, Liquidität, Risk Management Asset and Wealth Management, Trading

FS-sector(s)

Banking & Capital Markets, Asset & Wealth Management

Topics

Risk & Regulation

Issuing Body

ISDA - International Swaps and Derivatives Association