

PwC Plus Article

By ISDA - International Swaps and Derivatives Association | 10.11.2022

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

Single-Name and Index CDS Dynamics during the Market Stress of 2022; Lending Relationships and Currency Hedging; It's Not Time to Make a Change: Sovereign Fragility and the Corporate Credit Risk

Keywords

Coronavirus (COVID-19), Credit Default Swaps (CDS), Derivate, Hedge-Fonds, Kreditrisiken, OTC-Derivate, Risk Management Asset and Wealth Management, Stresstest, Trading

FS-sector(s)

Banking & Capital Markets, Asset & Wealth Management

Topics

Risk & Regulation

Issuing Body

ISDA - International Swaps and Derivatives Association