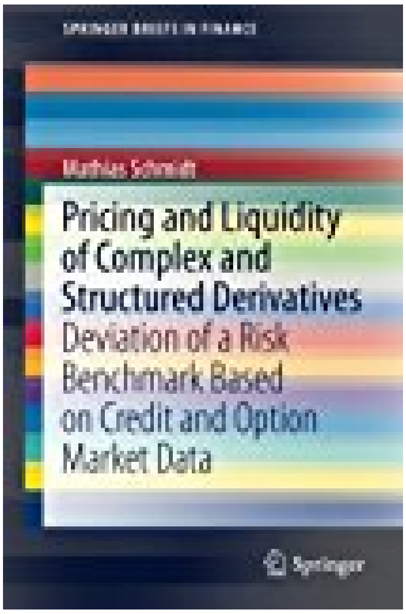
# Pricing and Liquidity of Complex and Structured Derivatives Deviation of a Risk Benchmark Based on Credit and Option Market Data SpringerBriefs in Finance




## BOOK DETAILS

- Author : Matthias Schmidt
- Pages : 114 Pages
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# BOOK SYNOPSIS

This book introduces the “strike of default” (SOD) benchmark concept. The author determines the SOD through cross-sectional pricing between the credit market and the option market, considering the same underlying. The idea of the SOD is to combine the implied probability of default from both markets to get a time-depending share price, at which the markets believe the underlying will default. By means of credit default swaps (CDS) and option pricing methods, the SOD is determined for any exchange-listed company, where option and CDS market data are available.

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