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Discounting, LIBOR, CVA and Funding Interest Rate and Credit Pricing Chris Kenyon and Roland Stamm macmillan. Contents List of Tables xi List of Figures xiii Preface xvii Acknowledgments . . . xxiii Disclaimer xxiv 1 Back to the Basics . . 1 1.1 Interest rates 1 1.1.1 LIBOR 1 1.1.2 Day count conventions 2

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We show that LIBOR discounting gives the correct answer if CVA is calculated as the excess of the actual expected loss to the dealer from a counterparty default over the expected loss if the counterparty ' s borrowing rates are given by the LIBOR /swap curve DVA is calculated as the excess of the actual expected loss to the counterparty from ...

OIS Discounting and Related Challenges: CVA, DVA, FVA ---

Which of the following is true when a bank uses OIS discounting for valuing a LIBOR-for-fixed swap A)The LIBOR/swap zero curve is calculated before the OIS zero curve B)The OIS zero curve is calculated before the LIBOR/swap zero curve C)The swap is valued using OIS forward rates and OIS discounting D)The forward rates are calculated from the bank's borrowing costs