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### Discounting, LIBOR, CVA and Funding

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### Discounting, Libor, CVA and Funding: Interest Rate and ...

The subject of the book (Discounting, CVA, Funding) is timely given the changes in quantitative finance over the last 5 years. The short book introduces the different subjects. For a short book it tries to cover too many subjects. I bought the book mainly for the discounting part (the so-called OIS discounting or multi-curves framework).

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determining the discount rate for expected payoffs in this world. Before 2007, derivatives dealers used LIBOR, the short-term borrowing rate of AA-rated financial institutions, as a proxy for the risk-free rate. The most widely traded derivative is a swap where LIBOR is exchanged for a fixed rate.

### LIBOR vs. OIS: The Derivatives Discounting Dilemma

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### Discounting, LIBOR, CVA and Funding : Interest Rate and ...

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 dealer defaults over the expected loss if the dealer ...

### OIS Discounting and Related Challenges: CVA, DVA, FVA ...

Prior to the financial crisis, LIBOR was considered to be the risk-free rate, as well as the rate at which banks could fund themselves. There was little distinction between the risk-free rate used for the purposes of discounting and a bank's cost of funding. The effects of credit risk, liquidity risk, collateral agreements and funding costs

### CSA Discounting: Impacts on Pricing and Risk of Commodity ...

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### **Discounting Libor Cva And Funding Interest Rate And Credit ...**

The CCP Discounting Switch is a key LIBOR milestone. This first blog in our series describes the changes and outlines transition timelines. The transition from LIBOR promises to be both challenging and demanding. This three-part blog series will explore issues surrounding the Central Clearing Counterparty (CCP) Discounting Switch.

### **CCP Discounting Switch to New Risk-free Rates | Accenture**

[16] Chris Kenyon and Roland Stamm. *Discounting, LIBOR, CVA and Funding: Interest Rate and Credit Pricing*. Palgrave Macmillan, 2012. [17] Darrell Duffie. *Dynamic Asset Pricing Theory*. Princeton University Press, 2003. [18] Ioannis Karatzas and Steven Shreve. *Brownian Motion and Stochastic Calculus*. Springer, 1997. [19] P. J. Hunt and J. E. Kennedy.

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