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Discounting, LIBOR, CVA and Funding: Interest Rate and Credit Pricing. C. Kenyon, R. Stamm. Springer, Aug 6, 2012 - Business & Economics - 227 pages. 0 Reviews. Providing the most up-to-date tools and techniques for pricing interest rate and credit products for the new financial world, this book discusses pricing and hedging, funding and ...

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### Discounting, LIBOR, CVA and Funding

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Discounting, Libor, CVA and Funding explains details of Basel III that are important for pricing, especially around the CVA VaR and default exposure capital charges.This book will be required reading for quantitative practitioners who need to keep up-to-date with the latest developments in derivatives pricing, and will also be of interest to academic researchers and students interested in how ...

### 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 discount-ing 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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