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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 instruments are priced in practice.

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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

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