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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
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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

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OIS Discounting and Related Challenges:
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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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