

## Discounting Libor Cva And Funding Interest Rate And Credit Pricing Applied Quantative Finance By Kenyon Dr Chris 2012 Hardcover

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Introduction to counterparty risk (ORM Chapter 17)

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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

Discounting, LIBOR, CVA and Funding

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Discounting, Libor, CVA and Funding 作者 : Chris Kenyon / Roland Stamm 出版社 : AIAA 副标题 : Interest Rate and Credit Pricing 出版年: 2012-9-4 页数: 254 定价 : GBP 45.00 装帧 : Hardcover ISBN: 9781137268518

Discounting, Libor, CVA and Funding (豆瓣)

Discounting, LIBOR, CVA and Funding Interest Rate and Credit Pricing. av C Kenyon, R Stamm. Inbunden Engelska, 2012-08-06. 779. K ö p. Spara som favorit Skickas inom 10-15 vardagar. Fri frakt inom Sverige f ö r privatpersoner. Finns ä ven som E-bok Laddas ned direkt ...

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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