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Discounting, LIBOR, CVA and Funding: Interest Rate and Credit Pricing is the first book to illustrate new ways of pricing interest rate and credit products in the post-crisis markets.

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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 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

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

Libor, besides its name, is not a good proxy for uncollateralised funding. In fact, a large bank I worked for had an uncollateralised funding curve which was a a spread of +100bps to Libor. The fact that it was a spread to Libor was for legacy reasons and easier to adopt to existing systems.

fixed income - Discounting for XVA - Quantitative Finance ...

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

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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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Until CVA/ DVA adjustments more widely applied and the discussions around FVA alluded to above are resolved, many market participants have chosen to continue to use the libor discounting assumptions in many situations, in line with past calculations. * e.g. "Sonia" is the daily average rate of GBP deposits made in the overnight market.

An introduction to CVA/DVA - Centrus Financial

Discounting, Libor, Cva And Funding: Interest Rate And Credit Pricing (978134944347) CAD 78.5 (CAD77.72 - 74.58 after rebate) Handbook of Regulatory Modeling for Frtb and Frtb-cva (9781119327707N 9781119327707)

Cva - USA

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