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**Tutorials** (FRM Part 2) CVA  
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John Hull: How derivatives can be a  
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**Hull discusses Derivatives Markets**  
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**Adjustment (FVA)** *Interest Rate Swap*  
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Interest Rate Swaps With An Example

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Funding (FRM Part 2 Book 2

Credit Risk Chapter 12) *Basel III in*

*10 minutes* John Hull on The FVA

Debate *Collateral Discounting*

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Introduction to counterparty risk (QRM  
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John Hull on the FVA Debate and  
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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 ...

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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

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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 Hardcover

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