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(OIS)

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Discounting, LIBOR, CVA and Funding - C Kenyon, R Stamm

...

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