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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