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## ***Derivatives Pricing in the New Framework: OIS Discounting, CVA, DVA and FVA - Luis Manuel García***

Full workshop available at  
[www.quantshub.com](http://www.quantshub.com) Presenter: Luis  
Manuel García Muñoz: Head of Interest  
Rates, Credit and **CVA** ...

## ***OIS Discounting Credit issues and Funding Costs*** Training on OIS **Discounting** Credit issues and **Funding** Costs by Vamsidhar Ambatipudi.

***OIS Discounting - To Clear or Not To  
Clear? | Video Blog*** [www.numerix.com](http://www.numerix.com)  
| Numerix Video Blog delves into OIS and  
the topic of collateral **funding** with host  
James Jockle, SVP of ...

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## ***Pricing Derivatives in the New Framework: OIS Discounting, CVA, DVA and FVA - Session Sample***

Presenter Luis Manuel García Muñoz discusses Credit Derivatives. Complete workshop available via the Quants Hub: ...

***LIBOR vs OIS The derivatives  
discounting Dilemma*** LIBOR vs OIS  
The derivatives **discounting** Dilemma  
training by Vamsidhar Ambatipudi.

***FRM Part2 OIS Discounting Credit  
issues and Funding Costs in Market  
Risk*** FRM Part 2 training at  
pacegurus.com by Vamsidhar  
Ambatipudi on Market Risk.

***Economic Value Adjustment -- The  
Intersection of CVA, FVA, OIS, &  
CSAs for OTC Derivatives*** This video  
discusses the historical context and  
interconnectivity between OIS  
**discounting**, cheapest-to-deliver, FVA,  
**CVA**, DVA, ...

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**Counterparty Risk, Credit Exposure  
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**LFS Webcast series - Why LIBOR  
discounting is so wrong** Click on the  
link below to watch the full webcast: <http://www.londonfs.com/video/webCast/url/xva-developments> In this webcast ...

**The True Cost of OTC Derivatives  
Funding - FVA, OIS and Profitability  
| Numerix Video Blog**  
<http://blog.numerix.com> | In this video  
blog, we explore the connection  
between **funding** and profitability.  
Through this discussion ...

**The Fundamentals of OIS Curve  
Construction - Where to Start |  
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blog Numerix CMO, Jim Jockle speaks  
with Olga Us, Senior Quantitative  
Analyst about her ...

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**Webinar: IFRS13 - CVA, DVA, FVA & the Implications on Hedge**

**Accounting, by Quantifi and Deloitte**

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recently hosted the free webinar "IFRS 13 - **CVA**, DVA, FVA and the Implications on Hedge ...

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**swap** At inception, the value of the swap is zero or nearly zero.

Subsequently, the value of the swap will differ from zero. Under this ...

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**Discounting**". Video would be covering about ...

**Counterparty Risk and Funding**

**(Part 2) - Stéphane Crépey** Full

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[www.quantshub.com](http://www.quantshub.com) Presenter:

Stéphane Crépey: Professor, Department of Mathematics, University of ...

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## **A Primer on Funding Value**

**Adjustment ( FVA )** Numerix Video Blog <http://blog.numerix.com> | In this video blog, we will delve into **Funding Value Adjustment (FVA)** with Numerix ...

**Addressing the LIBOR Debate: The Role of LIBOR in the Valuation of Derivatives** <http://blog.numerix.com> | [www.numerix.com](http://www.numerix.com) In this video blog, Numerix Host James Jockle interviews industry expert Satyam ...

**BGM Libor Market Models - Dr. Massimo Morini** BGM Models and Advances: Basis, CSA, Credit & **Funding**: ...

**Valuation of Collateral Discounting (Single Currency)** Members :: Treasury Consulting LLP Pleased to Present Video Titled - " Valuation of Collateral **Discounting** (Single Currency) ".

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