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determining the discount rate for expected payoffs in this world. Before 2007, derivatives dealers used LIBOR, the short-term borrowing rate of AA-rated financial institutions, as a proxy for the risk-free rate. The most widely traded derivative is a swap where LIBOR is exchanged for a fixed rate.

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## **CCP Discounting Switch to New Risk-free Rates | Accenture**

[16] Chris Kenyon and Roland Stamm. Discounting, LIBOR, CVA and Funding: Interest Rate and Credit Pricing. Palgrave Macmillan, 2012. [17] Darrell Duffie. Dynamic Asset Pricing Theory. Princeton University Press, 2003. [18] Ioannis Karatzas and Steven Shreve. Brownian Motion and Stochastic Calculus. Springer, 1997. [19] P. J. Hunt and J. E. Kennedy.

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