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Through XVA, industry veteran and  
subject matter expert Dongsheng  
Lu offers a thread that knits all  
these practical aspects together  
with great insightfulness and ...

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The XVA of Financial Derivatives:  
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The XVA of Financial Derivatives:  
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(Financial Engineering Explained)  
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**\*FREE\*** shipping on qualifying offers. This latest addition to the Financial Engineering Explained series focuses on the new standards for derivatives valuation

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The XVA of Financial Derivatives: CVA, DVA and FVA ...

XVA, or X-Value Adjustment, is a collective term that covers the different types of valuation adjustments relating to derivative contracts.

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XVA (X-Value Adjustment) - Overview, Types, Formula  
'The XVA of Financial Derivatives is a valuable resource for practitioners, risk managers, and financial engineers.

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Financial Engineering Explained is  
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risk management and asset pricing.

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derivatives valuation, namely,  
pricing and risk management  
taking into account counterparty  
risk, and the XVA's Credit,  
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adjustments.

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Credit Valuation Adjustment

(CVA) CVA is probably the most widely known and best understood of the XVA. CVA captures the 'discount' to the standard derivative value that a buyer would offer given the risk of counterparty default.

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XVA explained - PwC

An X-Value Adjustment (XVA, xVA) is a collective term referring to a number of different "valuation adjustments" that banks must make when assessing the value of derivative contracts that they have entered into.

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XVA - Wikipedia

The quantification of xVA is now seen as fundamental to derivatives pricing and valuation. The xVA topic has been complicated and further broadened by accounting standards and regulation.

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The xVA Challenge | Wiley Online Books

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The XVAs are a family of valuation adjustments reflected in the

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pricing of derivatives trades, to incorporate the costs of hedging, funding, collateral margins and capital into trades, and to take into account incoming regulatory rules such as Basel III leverage and liquidity ratios that also shape pricing decisions.

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Looking at the future of  
derivatives and XVA management

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An X-Value Adjustment (XVA, xVA) is a generic term referring collectively to a number of different “ Valuation Adjustments ” in relation to derivative instruments held by banks.

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This latest addition to the Financial Engineering Explained series focusses on the new standards for derivatives valuation, namely, pricing and risk management taking into account counterparty risk, and the XVA's – Credit, Funding and Debt value adjustments.

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This latest addition to the Financial Engineering Explained series focusses on the new standards for derivatives valuation, namely, pricing and risk management taking into account counterparty risk, and the XVA's - Credit, Funding and Debt value adjustments.

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