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

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Financial Engineering Explained

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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ffThe XVA of Financial Derivatives: CVA, DVA and FVA Explained fFinancial Engineering Explained About the series Financial Engineering Explained is a series of concise, practical guides to modern finance, focusing on key, technical areas of risk management and asset pricing.

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Expand/Collapse Synopsis This latest addition to the Financial Engineering Explained series focuses 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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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.

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.

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.

The xVA Challenge | Wiley Online Books

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The XVAs are a family of valuation adjustments reflected in the pricing of derivatives trades, to incorporate the costs of hedging, funding, collateral margins and capital into trades,

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and to take into account incoming regulatory rules such as Basel III leverage and liquidity ratios that also shape pricing decisions.

Looking at the future of derivatives and XVA management ...
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.

Finance:XVA - HandWiki

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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