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

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series focuses on the
new standards for
derivatives valuation,
namely, pricing and risk
management taking into
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risk, and the XVA's
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Derivatives: CVA, DVA

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Credit Valuation

Adjustment (CVA)

CVA is probably the
most widely known and
best understood of the

XVA. CVA captures the

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'discount' to the
standard derivative
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value that a buyer would
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offer given the risk of
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An X-Value Adjustment
(XVA, xVA) is a
collective term referring
to a number of different
“valuation adjustments”
that banks must make

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when assessing the
value of derivative
contracts that they have
entered into.

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The quantification of
xVA is now seen as
fundamental to
derivatives pricing and
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topic has been
complicated and further

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Derivatives is a valuable
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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, and to take into account incoming regulatory

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rules such as Basel III
leverage and liquidity
ratios that also shape
pricing decisions.

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An X-Value Adjustment
(XVA, xVA) is a
generic term referring
collectively to a number
of different “Valuation

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Adjustments” in relation
to derivative
instruments held by
banks.

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This latest addition to
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series focusses on the
new standards for
derivatives valuation,

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namely, pricing and risk management taking into account counterparty risk, and the XVA's – Credit, Funding and Debt value adjustments.

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management taking into
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risk, and the XVA's
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A thoroughly updated
and expanded edition of
the xVA challenge The

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period since the global financial crisis has seen a major re-appraisal of derivatives valuation, generally expressed in the form of valuation adjustments ('xVAs'). The quantification of xVA is now seen as fundamental to derivatives pricing and valuation. The xVA topic has been complicated and further

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broadened by
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and regulation. All users
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of derivatives need to
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have a good
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understanding of the
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implications of xVA.
The pricing and
valuation of the
different xVA terms has
become a much studied
topic and many aspects
are in constant debate
both in industry and

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academia. • Discussing counterparty credit risk in detail, including the many risk mitigants, and how this leads to the different xVA terms • Explains why banks have undertaken a dramatic reappraisal of the assumptions they make when pricing, valuing and managing derivatives • Covers what the industry

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xVA and how it is used
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by banks, financial
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significant impact that
funding costs, collateral
effects and capital
charges have on

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how the evolution of
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cover CVA, DVA, FVA
and potentially other
valuation adjustments •

Explains all of the
valuation adjustments –
CVA, DVA, FVA,
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– in detail and how they fit together • Covers quantification of xVA terms by discussing modelling and implementation aspects. Taking into account the nature of the underlying market dynamics and new regulatory environment, this book brings readers up to speed on the latest developments on the

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The 2008 financial crisis shook the financial derivatives market to its core, revealing a failure to fully price the cost of doing business then. As a response to this, and to cope with regulatory demands for massively increased capital and other measures with funding cost, the

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pre-2008 concept of
Credit Valuation
Adjustment (CVA) has
evolved into the far
more complex hybrid
Cross Valuation
Adjustment (XVA). This
book presents a clear
and concise framework
and provides key
considerations for the
computation of myriad
adjustments to the price
of financial derivatives,

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to fully reflect costs.

XVA has been of great interest recently due to heavy funding costs

(FVA), initial margin

(MVA) and capital requirements (KVA)

required to sustain a derivatives business

since 2008, in addition to the traditional

concepts of cost from counterparty default or credit deterioration

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(CVA), and its mirror image — the cost of one own's default (DVA). The book takes a practitioner's perspective on the above concepts, and then provides a framework to implement such adjustments in practice. Models are presented too, taking note of what is computationally feasible in light of

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portfolios typical of
investment banks, and
the different instruments
associated with these
portfolios.

The 2008 financial crisis
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key considerations for the computation of myriad adjustments to the price of financial derivatives, to fully reflect costs. XVA has been of great interest recently due to heavy funding costs (FVA), initial margin (MVA) and capital requirements (KVA) required to sustain a derivatives business since 2008, in

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addition to the
traditional concepts of
cost from counterparty
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deterioration (CVA),
and its mirror image; the
cost of one own's
default (DVA). The
book takes a
practitioner's
perspective on the above
concepts, and then
provides a framework to
implement such

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adjustments in practice. Models are presented too, taking note of what is computationally feasible in light of portfolios typical of investment banks, and the different instruments associated with these portfolios.

The 2008 financial crisis shook the financial derivatives market to its

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core, revealing a failure to fully price the cost of doing business then. As a response to this, and to cope with regulatory demands for massively increased capital and other measures with funding cost, the pre-2008 concept of Credit Valuation Adjustment (CVA) has evolved into the far more complex hybrid

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This book presents a clear and concise framework and provides key considerations for the computation of myriad adjustments to the price of financial derivatives, to fully reflect costs. XVA has been of great interest recently due to heavy funding costs (FVA),

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initial margin (MVA)
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A detailed, expert-driven guide to today's major financial point of interest The xVA Challenge: Counterparty Credit Risk, Funding, Collateral, and Capital is a practical guide from one of the leading and most influential credit practitioners, Jon Gregory. Focusing on

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informative guide
includes discussion
around the latest
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the recent global
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discussion delves into
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mitigation methods,
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such as netting and
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collateral. It also
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discusses thoroughly the
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xVA terms, notably
CVA, DVA, FVA,
ColVA, and KVA and
their interactions and
overlaps. The discussion
of other aspects such as
wrong-way risks,
hedging, stress testing,

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and xVA management within a financial institution are covered. The extensive coverage and detailed treatment of what has become an urgent topic makes this book an invaluable reference for any practitioner, policy maker, or student.

Counterparty credit risk and related aspects such as funding, collateral,

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Derivatives are
and capital have become
key issues in recent
years, now generally
characterized by the
term 'xVA'. This book
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sudden realization of extensive counterparty risks has severely compromised the health of global financial markets. It's now a major point of action for all financial institutions, which have realized the growing importance of consistent treatment of collateral, funding, and capital alongside counterparty risk. The

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Risk, Funding,
Collateral, and Capital
provides expert
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the form of valuation
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The quantification of
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valuation. The xVA

topic has been

complicated and further
broadened by

accounting standards

and regulation. All users

of derivatives need to

have a good

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Understanding of the
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The pricing and
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brings readers up to
speed on the latest

developments on the
topic.

This book provides a
comprehensive guide
for modern derivatives

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pricing and credit
analysis. Written to
provide sound
theoretical detail but
practical implication, it
provides readers with
everything they need to
know to price modern
financial derivatives and
analyze the credit
exposure of a financial
instrument in today's
markets.

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Written by a practitioner with years working in CVA, FVA and DVA this is a thorough, practical guide to a topic at the very core of the derivatives industry. It takes readers through all aspects of counterparty credit risk management and the business cycle of CVA, DVA and FVA, focusing on risk management, pricing

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