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The first XVA that became prevalent in dealers' risk management was the credit valuation adjustment (CVA), which gained popularity in the early 2000s. CVA reflects the cost of hedging a counterparty's credit risk associated to a derivative transaction (or netting set of derivative transactions).

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The "X" in XVA refers to the number of value adjustments that are now applicable. Credit Value Adjustment, or CVA, is the credit risk that an arranger will price into a trade to face a given uncollateralized counterparty. Likewise, How to cite this paper: Zeitsch, P.J. (2017) The Economics of XVA ...

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31/5/2016 · Gregory, Jon., The xVA Challenge: Counterparty Credit Risk, Funding, Collateral and Capital Third Edition, Wiley Finance Series 2015. Ruiz, Ignacio., XVA Desks – A New Era for Risk Management: Understanding, Building and Managing Counterparty, Funding and Capital Risk, Palgrave Macmillan 2015. About the Author: Ken Kapner

24/5/2016 · There are also a couple of Wiley books, XVA:Credit, Funding and Capital Adjustments by Andrew Green and Margin and

Capital Value Adjustments by John Gregory, which while I have not read them, I expect they provide good depth and coverage. For the remainder of this article I will concentrate on the numbers and a user's view. MVA – USD IRS 10Y

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