



XVA Desks - A New Era for Risk Management: Understanding, Building and Managing Counterparty, Funding and Capital Risk (Applied Quantitative Finance)

I. Ruiz

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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 considerations and implementation.

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