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Here XVA is a catch-all acronym whereby X is replaced by a letter such as C for credit, D for debt, F for funding, K for capital and so on, and VA stands for valuation adjustment. This behaviour is at odds with economies where markets for contingent claims

### **Claudio Albanese<sup>1,2</sup>, Simone Caenazzo and St ephane Cr epey**

Copyright Jon Gregory 2015 xVA "The Past, Present and Future, Quant Insights Conference, 30th October 2015 page 20 "The issue of counterparty risk has undergone ...

### **xVA "The Past, Present and Future - CVA Central**

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### **XVA (ebook) by Andrew Green | 9781118556764**

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 practical methods, this informative guide includes discussion around the latest regulatory requirements, market practice, and academic thinking.

### **The xVA Challenge | Wiley Online Books**

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. The purpose of these is twofold: primarily to hedge for possible losses due to counterparty default; but also, to determine (and hedge) the amount of capital required under Basel III.

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