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Of Valuation Adjustments Into The Pricing Of OTC Derivatives. This Applies Not Only To Established Measures, Such As CVA, DVA And FVA, But Also To A New Breed Of XVAs, Which Are Challenging Banks' Legacy Systems. Driven By The Application O 2th, 2024

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CVA – Credit Valuation Adjustment. CVA Is The Earliest XVA Adopted By The Industry. It Represents The Valuation Adjustment To A Derivative Price Due To Risk Of A Counterparty Default (i.e., The Impact Of Counterpart Credit Risk). The Factors Driving CVA Include Counterparty Survival Probability/ 1th, 2024

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