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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.

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Ignacio is a regular speaker, and delivers tailored presentations and courses on XVA, risk management and technology topics to a number financial institutions, regulators, training companies, through conferences and to academic institutions. He holds a PhD in nano-physics from Cambridge University.

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2 XVA explained Introduction The past decade has seen a raft of changes in the banking industry, with a focus on seemingly never-ending new regulation.

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