

## The XVA of Financial Derivatives: CVA, DVA and FVA Explained (Financial Engineering Explained)

By Dongsheng Lu


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This latest addition to the *Financial Engineering Explained* series focusses on the new standards for derivatives valuation, namely, pricing and risk management taking into account counterparty risk, and the XVA's – Credit, Funding and Debt value adjustments.

Written by practitioners with hands on experience in this field, it will provide a practical introduction to different valuation adjustment for derivative trading by first examining the various aspects of derivative trading business. The book then proceeds to explain what these adjustments (CVA, DVA, FVA) are and their impacts. Issues related modeling and implementation techniques will be discussed. The emphasis would be on giving a complete picture in a transparent manner, so that the reader can get a clear understanding of these practical valuation issues that are critical in pricing, trading and risk management of derivatives.

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### **Editorial Review**

From the Back Cover

'Dongsheng's book comes not a minute too soon. He manages to cut through all the complexity without losing any of the important details along the way. Essential for anyone interested in modern derivatives valuation.' - Robert Smith, Managing Director, Head of XVA, Banco Santander

'Dongsheng's new book will be of great interest to anyone serious in getting an understanding of derivative valuation not only in terms of theory but also in practice. This book explains all the nuts and bolts of XVA in a rigorous yet easily accessible manner.' - FrankJuan, Executive Director, JPMorgan

'Post-crisis derivatives markets are hard to grasp. Practitioners have to deal with overwhelming new developments and requirements in almost all aspects, trading and hedging, pricing and valuation, risk management, regulatory capital, documentation and legal, and operations. Through XVA, industry veteran and subject matter expert Dongsheng Lu offers a thread that knits all these practical aspects together with great insightfulness and lucidity.' - Wujiang Lou, Derivatives Trader

'The XVA of Financial Derivatives is a valuable resource for practitioners, risk managers, and financial engineers. Dongsheng Lu, drawing from his extensive trading and modeling experiences, presents a full picture about a controversial subject of derivative valuation adjustments for funding, credit and liquidity. This book covers a wide range of topics, from fundamentals to modeling and implementation, to hedging and risk management and trading operations. I highly recommend this book as a comprehensive reference on ins and outs of XVA from theory to practical applications.' - Chris Wu, Executive Director, Ernst & Young

'I think it's an excellent primer on interest rate derivative trading that explains complexities of valuation and risk management in a new world. I liked how it started with first principles and layered on pricing concerns going forward while deconstructing to simple real world examples that were applicable.' - Jeffrey Lin, XVA Trader

About the Author

Dongsheng Lu is Managing Director and Head of Quantitative Research at BNY Mellon's Derivatives Trading Unit. His group is responsible for developing derivatives trading/pricing models and building trading/risk management infrastructure for interest rate, equity and foreign exchange derivatives trading business. Before joining BNY Mellon in 1998, he did two years of postdoctoral research at University of Pennsylvania on quantum mechanical calculations and molecular simulations of biological enzymes. He holds a PhD in Theoretical Chemistry from the Ohio State University and a B.S. degree from University of Science and Technology of China.

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**James Rodriguez:**

As people who live in the actual modest era should be update about what going on or facts even knowledge to make these people keep up with the era that is always change and make progress. Some of you maybe will update themselves by studying books. It is a good choice to suit your needs but the problems coming to an individual is you don't know which you should start with. This The XVA of Financial Derivatives: CVA, DVA and FVA Explained (Financial Engineering Explained) is our recommendation to help you keep up with the world. Why, because this book serves what you want and wish in this era.

**Robert Watts:**

Do you one of people who can't read enjoyable if the sentence chained within the straightway, hold on guys this aren't like that. This The XVA of Financial Derivatives: CVA, DVA and FVA Explained (Financial Engineering Explained) book is readable by means of you who hate the straight word style. You will find the facts here are arrange for enjoyable studying experience without leaving also decrease the knowledge that want to give to you. The writer connected with The XVA of Financial Derivatives: CVA, DVA and FVA Explained (Financial Engineering Explained) content conveys the idea easily to understand by many people. The printed and e-book are not different in the information but it just different as it. So , do you continue to thinking The XVA of Financial Derivatives: CVA, DVA and FVA Explained (Financial Engineering Explained) is not loveable to be your top list reading book?

**William Oden:**

Playing with family in a park, coming to see the marine world or hanging out with good friends is thing that usually you may have done when you have spare time, then why you don't try matter that really opposite from that. 1 activity that make you not sensation tired but still relaxing, trilling like on roller coaster you already been ride on and with addition of information. Even you love The XVA of Financial Derivatives: CVA, DVA and FVA Explained (Financial Engineering Explained), you may enjoy both. It is very good combination right, you still need to miss it? What kind of hangout type is it? Oh seriously its mind hangout fellas. What? Still don't get it, oh come on its called reading friends.

**Shelley Gavin:**

This The XVA of Financial Derivatives: CVA, DVA and FVA Explained (Financial Engineering Explained) is great e-book for you because the content that is certainly full of information for you who all always deal with world and also have to make decision every minute. This book reveal it data accurately using great organize word or we can declare no rambling sentences in it. So if you are read the item hurriedly you can have whole information in it. Doesn't mean it only offers you straight forward sentences but difficult core information with splendid delivering sentences. Having The XVA of Financial Derivatives: CVA, DVA and FVA Explained (Financial Engineering Explained) in your hand like having the world in your arm, details in it is not ridiculous just one. We can say that no publication that offer you world with ten or fifteen minute right but this publication already do that. So , this can be good reading book. Hi Mr. and Mrs. stressful do you still doubt in which?

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