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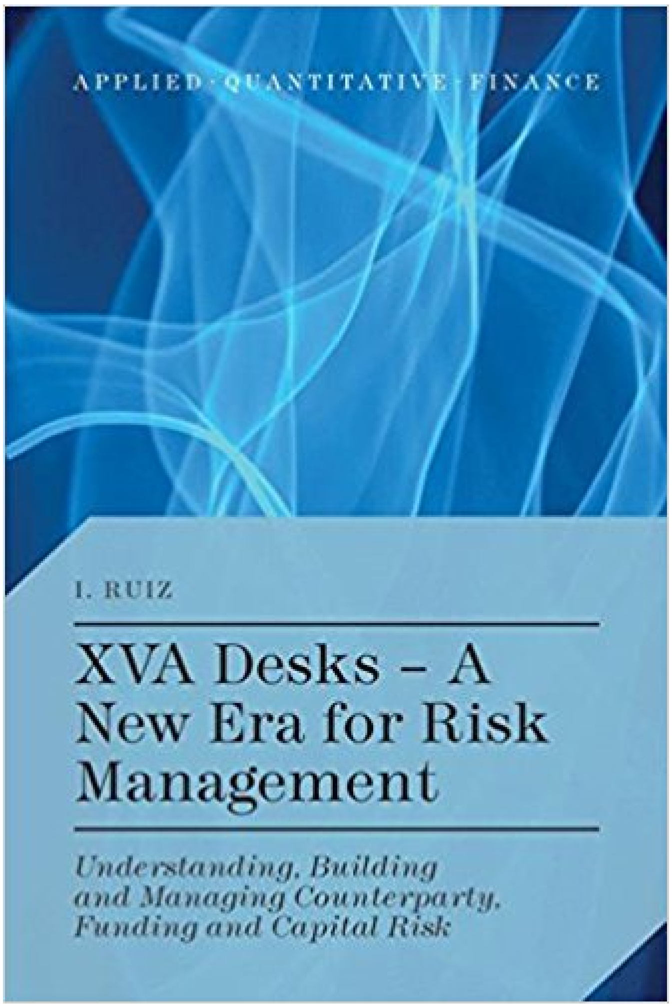
XVA Desks - A New Era For Risk Management: Understanding, Building And Managing Counterparty, Funding And Capital Risk (Applied Quantitative Finance)



Synopsis

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.

Book Information

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Customer Reviews

Ignacio Ruiz is the founder and a director at iRuiz Consulting, where he provides a range of services in Quantitative Risk Analytics, with a focus in the XVA space. He has a proven track record at designing risk methodologies, building risk analytics frameworks, managing projects to completion and providing training in tier-1 universal financial institutions, investment banks, corporates, hedge funds, asset managers and regulators. His work includes facilitating the set up of XVA desks and functions in trading institutions, building and validating counterparty credit and funding risk models, helping in the application of IMM waivers for capital calculation models, facilitating the communication between trading, risk management, quants and systems units, risk quantitative research, backtesting of risk models, computer implementation of risk systems, etc. He has several publications that are often referenced in derivative pricing and risk management circles. Before setting up iRuiz Consulting, he held positions as head strategist for Counterparty Risk Exposure Measurement at Credit Suisse, Head of Equity Risk Methodology at BNP Paribas and Hedge Fund Analyst at Hamilton Lunn. In addition to his consulting work, Ignacio has set up iRuiz

Techonologies, which develops niche and innovative algorithm-based solutions for this market. The first of these technologies, launched in 2015, is 'MoCaX Intelligence', a novel technology that has been proven to accelerate XVA, risk and capital calculations by several orders of magnitude. 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.