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These Are The Acronyms For Credit Valuation Adjustment, Debit (or Debt) Valuation Adjustment, And Funding Valuation Adjustment. For Example, JP Morgan Chase's Corporate And Investment Bank Includes This Bullet Point For 4th Quarter 2014 Financial Performance: "Credit Adjustments Mar 1th, 2024

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O FAS 157: "The Reporting Entity Shall Consider The Effect Of Its Credit Risk (credit Standing) On The Fair Value Of The Liability In All Periods In Which The Liability Is Measured At Fair Value" The Above Clearly Seems To Require Both CVA And DVA Ad Jun 2th, 2024

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- Some Banks Have Made One-time Adjustments For Net Derivative Receivable Positions (JP Morgan Q4 2013) ...
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Counterparty Valuation Adjustment (CVA)y

Igate Counterparty Credit Risk3. Terms In The CSA Include Thresholds, Minimum Transfer Amounts, Eligible Securities And Currencies, Haircuts Applicable To Eli-gible Securities And Rules For The Settlement Of Disputes Arising Over Valuation Of Derivative Positions. The Threshold L Feb 1th, 2024

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