Special Issue on

Credit and Further Valuation Adjustments

Call for Papers

Credit value adjustment (CVA) offers an opportunity for banks to move beyond the control mindset of dynamically pricing counterparty credit risk directly into new trades. Since CVA was first introduced, it has gained a more and more central role for participants in the financial market, and especially the derivatives market.

In this special issue, we intend to invite front-line researchers and authors to submit original research and review articles on exploring credit and further valuation adjustments. Potential topics include, but are not limited to:

- Credit risk
- CVA optimization
- CVA calculation
- Additional valuation adjustments
- Regulatory methods
- CVA trends

Authors should read over the journal’s For Authors carefully before submission. Prospective authors should submit an electronic copy of their complete manuscript through the journal’s Paper Submission System.

Please kindly specify the “Special Issue” under your manuscript title. The research field “Special Issue - Credit and Further Valuation Adjustments” should be selected during your submission.

Special Issue timetable:

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Guest Editor:

For further questions or inquiries Please contact Editorial Assistant at jmf@scirp.org