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Further Questions; Notes; Chapter 20: CVA and DVA. 20.1 Credit Exposure on Derivatives; 20.2 CVA; 20.3 The Impact of a New Transaction; 20.4 CVA Risk; 20.5 Wrong-Way Risk; 20.6 DVA; 20.7 Some Simple Examples; Summary; Further Reading; Practice Questions and Problems (Answers at End of Book) Further Questions; Notes; Chapter 21: Credit Value at Risk

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Hull, Fundamentals of Futures and Options Markets, Fourth Edition Hull, Options, Futures, and Other Derivatives, Fifth Edition ... John C. Hull Maple Financial Group Professor of Derivatives and Risk Management Director, Bonham Center for Finance ... Suggestions for further reading 38 Questions and problems 38 Assignment questions 40 3 ...

FIFTH EDITION JOHN C - KSU

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