

**Modern Derivatives Pricing And Credit Exposure
Analysis: Theory And Practice Of CSA And XVA
Pricing, Exposure Simulation And Backtesting (Applied
Quantitative Finance)**

By Roland Lichters;Roland Stamm;Donal Gallagher



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a credit derivative refers to any one of "various instruments and techniques The complexity in monitoring the market price of the underlying credit

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A credit derivative is an Most credit derivatives entail two sources of credit exposure:

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