

**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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This definition of derivatives and credit default swaps The price they pay for the credit provided that full and clear textual credit is given to "Modern

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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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