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Certificate in Quantitative Finance
Final Project Declaration – January 2016 Cohort

I hereby declare that the project work entitled:

Interest Rate Modeling with LIBOR Market Model and CVA Calculation

submitted to the Certificate in Quantitative Finance, provided by Fitch Learning is a record of an original work and contains only work completed by myself. Information from other sources has been duly referenced and acknowledged.

The project has not been submitted to any other organisation for the award of any certificate, degree or diploma.

I understand that failure to comply may result in disqualification from the program.

Delegate Signature: Ran Zhao

Delegate Name (Printed): Ran Zhao

Date: 07/25/2016