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JOHN C. HULL Maple Financial Professor of Derivatives and Risk Management, Joseph L. Rotman School of Management, University of Toronto, 105 St George Street, Toronto, Ontario, Canada M5S 3E6.

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1.17. (a) The bank can be 99% certain that profit will better than $0.8\text{f } 2.33 \times 2$ or 3.85% of assets. It therefore needs equity equal to 3.85% of assets to be 99% certain that it will have a positive

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