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Funds and Hedge Funds 71 Chapter 5:  
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Business Snapshots xxi. Preface xxiii.  
Chapter 1: Introduction 1. PART ONE :  
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1.17. (a) The bank can be 99% certain that profit will be better than  $0.8\% \times 2.33 \times 2$  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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