Spreadsheets for "Counterparty credit risk – the new challenge for global financial markets"

These spreadsheets have been prepare to enable readers to understand better some of the theoretical and modelling concepts. They are provided freely and I will be happy to answer questions and improve the examples over time. I cannot take responsibility for any errors or misunderstandings.

The general convention is that parameters are in red. The spreadsheets are protected to make them easier to use but this protection can be easily removed. A few spreadsheets use VBA macros, which are not visible although I would be happy to provide the code on request.

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