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Soggetti	Collateralized debt obligations - Mathematical models Credit derivatives - Mathematical models
Lingua di pubblicazione	Inglese
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Nota di contenuto	<p>""Cover""; ""Half Title page""; ""Title page""; ""Copyright page""; ""Dedication""; ""Foreword""; ""Acknowledgments""; ""Chapter 1: Introduction""; ""1.1 To Excel or Not to Excel?""; ""1.2 Existing Tools and Software""; ""Chapter 2: What are Cash CDOs?""; ""2.1 Types of CDOs""; ""2.2 Description of a Cash Flow CDO""; ""2.3 Life Cycle of a Cash CDO""; ""2.4 Contribution to the a€œCredit Cruncha€?""; ""Chapter 3: Introduction to Modelling""; ""3.1 Goals in Modelling""; ""3.2 Modelling Philosophies and Trade-Offs""; ""3.3 Flexibility""; ""3.4 Organization and Layout of a Model""</p> <p>""3.5 Life-Cycle Issues: Building an Adaptable Model""""Chapter 4: Prerequisites to Cash Flow Modelling""; ""4.1 Modelling Dates""; ""4.2 Interest Rate Curve Modelling""; ""4.3 Present Value Modelling""; ""Chapter 5: Getting Started""; ""5.1 Create the Input Sheet""; ""5.2 The Value of Labelling""; ""Chapter 6: Modelling Assets""; ""6.1 Initial Asset Pool: Rep Line Modelling vs. Actual Assets""; ""6.2 The Collateral Sheet in the Cash Flow Model""; ""6.3 Modelling Defaults and Recoveries""; ""6.4 Amortization""; ""6.5 Modelling Reinvestment""; ""6.6</p>

Reinvestment Cohorts"; "6.7 Accounts"
"6.8 Timing Models vs. Actual Timing""6.9 Simple Warehouse Modelling"; "Chapter 7: Basic Waterfall Modelling"; "7.1 Basic Waterfalls"; "7.2 Layout and Design"; "7.3 Avoiding Negative Values"; "7.4 Timing Modelled vs. Actual Timing"; "7.5 Liabilities Cash Flows"; "7.6 Fees and Expenses Cash Flows"; "7.7 Interest Waterfall"; "7.8 Interest Waterfall (Available Funds After Payment)"; "7.9 Interest Waterfall Calculations"; "7.10 Principal Waterfall"; "7.11 Principal Waterfall (Available Funds After Payment)"; "7.12 Principal Waterfall Calculations"
"7.13 Adding Over-Collateralization Tests""7.14 Adding Interest Coverage Tests"; "7.15 Technical Issues with Coverage Tests"; "Chapter 8: Outputs Sheet"; "8.1 Purpose of the Outputs Sheet"; "8.2 Collating Waterfall Outputs"; "8.3 Present Value"; "8.4 Duration"; "8.5 Weighted Average Life and Internal Rate of Return"; "8.6 Equity Analysis"; "8.7 Basic Auditing"; "Chapter 9: Moody's Rating Agency Methodology"; "9.1 Introduction to Agency Methodologies"; "9.2 The BET Approach"; "9.3 Evaluating the Collateral"
"9.4 Creating the Moody's Sheet and Related References in the Cash Flow Model""9.5 Default Profiles"; "9.6 Interest Rate Profiles"; "9.7 Running the Analysis"; "9.8 Variations on the BET"; "9.9 2009 Methodology Update"; "Chapter 10: Standard & Poor's Rating Methodology"; "10.1 The S&P Approach"; "10.2 Evaluating the Collateral"; "10.3 Modelling Recovery Rates"; "10.4 CDO Evaluator"; "10.5 Default Rates"; "10.6 Interest Rate Stresses"; "10.7 Amortization"; "10.8 Additional S&P Modelling Criteria"; "10.9 Building the S&P Sheet and Related References"
"10.10 Running the Stress Scenarios"
