



Cash CDO Modelling in Excel: A Step by Step Approach

Darren Smith, Pamela Winchie

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This book is an introduction to the modelling of cash collateralised debt obligations (“CDOs”). It is intended that the reader have a basic understanding of CDOs and a basic working knowledge of Microsoft Office Excel. There will be written explanations of concepts along with understandable mathematical explanations and examples provided in Excel. A CD-ROM containing these Excel examples will accompany the book.



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