

TSI Training: Cash Flow Modelling for Securitisations

The workshop will guide participants through the cash flow modelling approaches of securitisations, with a specific focus on Auto and Consumer ABS as well as RMBS. Besides explaining the various elements and alternatives of typical structures, the workshop follows a step-by-step approach how to create a CFM in Excel from scratch.

Objectives for participants:

- Setting up cash flow models for Auto and Consumer ABS
- Modelling CPR, delinquency and default rate vectors and analysing the impact on cash flows
- Creating output sheets and visualisations including WAL calculations and payment windows
- Understanding and modelling of extensions such as revolving periods, call features, principal deficiency ledgers and overcollateralization structures with no excess spread
- Modelling rating agency and stress scenarios
- Better understanding the sensitivities and drivers when using web-based models from commercial vendors

Beginn:

Wednesday, May 15, 2024, 8:45 AM Uhr

Ende:

Thursday, May 16, 2024, 3:45 PM Uhr

Veranstaltungsort:

Frankfurt am Main

Germany

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<https://www.true-sale-international.de/leistungen/veranstaltungskalender/24-05-15-tsi-training>