Questions for Dan Rosen 06/20/2016

1. What yield curve do we have to use when we price a corporate bond? How can we link the yields from a corporate bond to a zero coupon rate which we will consider as risk factor?
2. How can we reflect Macro-Economic scenarios in our portfolio valuation?
3. What does it mean being short in a bond?
4. How can we divide risk by market and idiosyncratic and how does it affect the capital of a company?
5. How can we validate our calculators?
6. How do we calculate the VaR of a CDS?
7. How do you revaluate your portfolio after you’ve done a stress test?