



Transparency

- ABSs and ABS CDOs were complex inter-related products
- Once the AAA rated tranches were perceived as risky they became very difficult to trade because investors realized they did not understand the risks
- Arguably the onus should be on the creators of the products to provide a way for potential purchasers to assess the risks (e.g., by providing software)

One Credit Event Models For Cdos Of Abs

Chao Zhang



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