

## THE DETERMINANTS OF CORPORATE RISK IN EMERGING MARKETS AN OPTION ADJUSTED SPREAD ANALYSIS CAVALLO EDUARDO A VALENZUELA PATRICIO%0A

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This study explores the determinants of corporate bond spreads in emerging markets economies. Using a largely unexploited data set, the paper finds that corporate bond spreads are determined by firm specific variables, bond characteristics, macroeconomic conditions, country-specific sovereign risk, and global factors. A variance decomposition analysis shows that firm level performance indicators account for the larger share of the variance. In addition, the paper finds that corporate

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these adjusted corporate bond spreads are also comparable with the country-specific Emerging Markets Bond Index (EMBI) spread, the benchmark measure of sovereign risk in EMEs. The EMBI plus is the most liquid

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The Determinants of Corporate Risk in Emerging Markets: An Option-Adjusted Spread Analysis | Eduardo Cavallo Patricio Valenzuela Inter-American Development Bank Inter-American Development Bank February, 2007

Abstract This study explores the determinants of corporate bond spreads in emerging markets economies. Using a largely unexploited dataset, we find that corporate bond spreads are

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The findings however seem to contradict an earlier research where Cavallo and Valenzuela (2010) state that sovereign ratings is not significant in explaining the corporate credit risk.

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