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Journal Article

The samurai bond market

Abstract: Issuance in the samurai bond market has more than tripled over the past several years. Some observers have attributed this growth to a systematic underestimation of credit risk in the market. A detailed review of credit quality, ratings differences, and initial issue pricing in the samurai bond market, however, turns up little evidence to support this concern.

Access Documents

File(s): https://www.newyorkfed.org/medialibrary/media/research/current_issues/ci3-8.html**File(s):** https://www.newyorkfed.org/medialibrary/media/research/current_issues/697fpac.pdf

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