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Corporate yield curves as predictors of future economic and financial indicators

Dan Saar & Yossi Yagil

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Abstract

The government yield curve is known for its ability to predict the future growth rate of

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Notes

¹ Investment grade bonds are considered low risk bonds and are rated BBB-(by S&P or Fitch) or Baa3 (by Moody's) and above.

² Junk bonds are considered high-risk bonds, and are rated lower than BBB-(by S&P or Fitch) or Baa3 (by Moody's).

³ The credit risk represents the probability that the issuer will not be able to pay all obligations when due.

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