

Corporate Credit Risk Panel Discussion

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September 2023

Presenters:



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Damien Moore

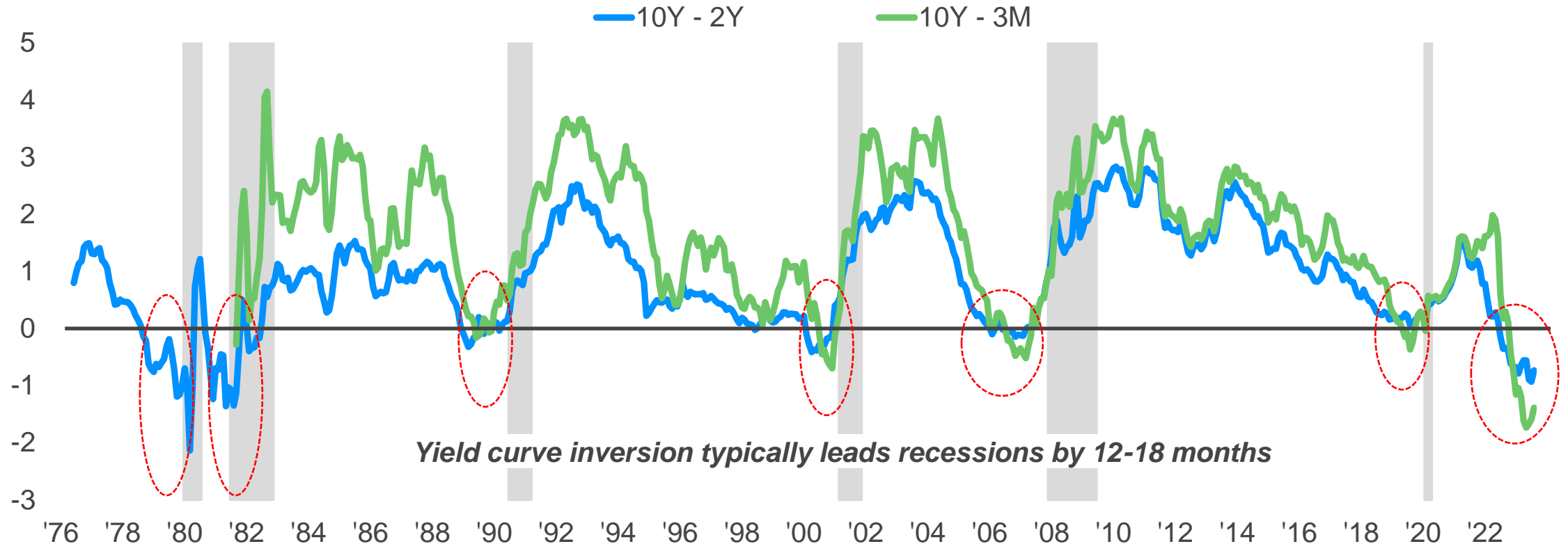
Director – Economic
Research,
Moody's Analytics

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Inverted Yield Curve Suggests Recession...

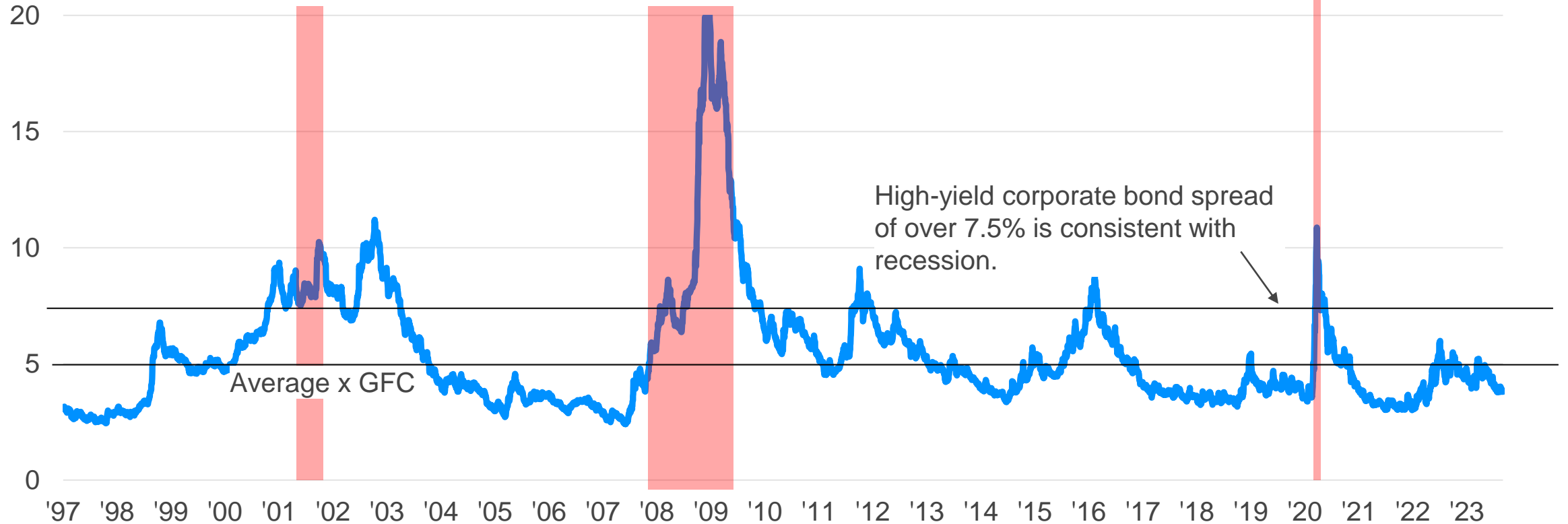
Yield Curve: 10-year minus 2-year / 3-month Treasury yield, ppt



Sources: Federal Reserve Board, Moody's Analytics

...But Corporate Bond Investors Say What Recession?

High-yield corporate bond spread, %



Sources: ICE Data Indices, Moody's Analytics

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slido



What is the probability of recession within the next 12 months?

ⓘ Start presenting to display the poll results on this slide.

MOODY'S

ANALYTICS



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