

	1y1y SOFR	5y inflation expectations	10y Tsy Yield	30y Tsy Yield	IG spreads (bp)	HY Spreads (bp)
1st August 2022	2.66%	2.75%	2.58%	2.92%	143	465
7th November 2022	4.64%	2.67%	4.22%	4.32%	149	453
	1.99%	-0.08%	1.64%	1.41%	6	-12
19th Jan 2023	3.40%	2.25%	3.39%	3.56%	124	429
8th March 2023	4.65%	2.54%	3.99%	3.90%	124	400
	1.25%	0.29%	0.60%	0.33%	-	-29
1st June 2023	3.40%	2.12%	3.60%	3.82%	138	455
25th October 2023	4.56%	2.41%	4.96%	5.09%	126	420
	1.16%	0.30%	1.36%	1.27%	-12	-35
2nd Jan 2024	3.40%	2.19%	3.93%	4.07%	101	333
29th Feb 2024	3.94%	2.44%	4.25%	4.38%	96	312
	0.54%	0.24%	0.32%	0.31%	-5	-21