




	Market Index	Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	3.88%	20 BPS	5 BPS	236 BPS
	30-Year Conforming	6.52%	(2 BPS)	(20 BPS)	317 BPS
	10-Year to 30-Year Spread	2.64%	(22 BPS)	(25 BPS)	81 BPS