




	Market Index	Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	3.97%	16 BPS	53 BPS	129 BPS
	30-Year Conforming	6.88%	10 BPS	43 BPS	158 BPS
	10-Year to 30-Year Spread	2.91%	(6 BPS)	(10 BPS)	29 BPS