




| Market Index | | Current Value | 1-Month Delta | 3-Month Delta | 12-Month Delta |
|---|---------------------------|---------------|---------------|---------------|----------------|
|  | 10-Year Treasury | 1.55% | 3 BPS | 31 BPS | 67 BPS |
|  | 30-Year Conforming | 3.27% | 6 BPS | 28 BPS | 39 BPS |
|  | 10-Year to 30-Year Spread | 1.72% | 3 BPS | (3 BPS) | (28 BPS) |