




	Market Index	Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	1.52%	22 BPS	7 BPS	83 BPS
	30-Year Conforming	3.20%	16 BPS	5 BPS	30 BPS
	10-Year to 30-Year Spread	1.68%	(6 BPS)	(2 BPS)	(53 BPS)