




	Market Index	Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	4.09%	12 BPS	45 BPS	94 BPS
	30-Year Conforming	7.07%	19 BPS	35 BPS	127 BPS
	10-Year to 30-Year Spread	2.98%	7 BPS	(10 BPS)	33 BPS