




	Market Index	Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	1.30%	6 BPS	(28 BPS)	58 BPS
	30-Year Conforming	3.05%	6 BPS	(10 BPS)	12 BPS
	10-Year to 30-Year Spread	1.75%	0 BPS	18 BPS	(46 BPS)