




	Market Index	Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	1.45%	(13 BPS)	(29 BPS)	79 BPS
	30-Year Conforming	3.16%	0 BPS	(18 BPS)	4 BPS
	10-Year to 30-Year Spread	1.71%	13 BPS	11 BPS	(76 BPS)