




	Market Index	Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	1.43%	(12 BPS)	13 BPS	59 BPS
	30-Year Conforming	3.27%	0 BPS	22 BPS	48 BPS
	10-Year to 30-Year Spread	1.84%	12 BPS	9 BPS	(11 BPS)