




	Market Index	Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	3.75%	(35 BPS)	60 BPS	232 BPS
	30-Year Conforming	6.58%	(48 BPS)	78 BPS	331 BPS
	10-Year to 30-Year Spread	2.83%	(13 BPS)	18 BPS	99 BPS