




	Market Index	Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	1.83%	4 BPS	40 BPS	39 BPS
	30-Year Conforming	4.09%	32 BPS	82 BPS	87 BPS
	10-Year to 30-Year Spread	2.26%	28 BPS	42 BPS	48 BPS