




	Market Index	Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	2.32%	49 BPS	80 BPS	58 BPS
	30-Year Conforming	4.79%	69 BPS	144 BPS	145 BPS
	10-Year to 30-Year Spread	2.47%	20 BPS	64 BPS	87 BPS