




	Market Index	Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	2.89%	57 BPS	110 BPS	124 BPS
	30-Year Conforming	5.42%	63 BPS	164 BPS	225 BPS
	10-Year to 30-Year Spread	2.53%	6 BPS	54 BPS	101 BPS