



	Market Index	Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	1.74%	30 BPS	81 BPS	112 BPS
	30-Year Conforming	3.34%	12 BPS	57 BPS	(21 BPS)
	10-Year to 30-Year Spread	1.60%	(19 BPS)	(24 BPS)	(133 BPS)