




	Market Index	Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	2.85%	(4 BPS)	102 BPS	127 BPS
	30-Year Conforming	5.34%	(7 BPS)	125 BPS	219 BPS
	10-Year to 30-Year Spread	2.49%	(3 BPS)	23 BPS	92 BPS