




Market Index		Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	3.52%	(36 BPS)	(58 BPS)	173 BPS
	30-Year Conforming	6.16%	(36 BPS)	(90 BPS)	238 BPS
	10-Year to 30-Year Spread	2.64%	0 BPS	(32 BPS)	65 BPS