




Market Index		Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	3.64%	20 BPS	(28 BPS)	79 BPS
	30-Year Conforming	6.72%	27 BPS	4 BPS	138 BPS
	10-Year to 30-Year Spread	3.08%	7 BPS	32 BPS	59 BPS