




Market Index		Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	1.52%	9 BPS	0 BPS	59 BPS
	30-Year Conforming	3.35%	8 BPS	15 BPS	58 BPS
	10-Year to 30-Year Spread	1.83%	(1 BPS)	15 BPS	(1 BPS)