




Market Index		Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	2.68%	(30 BPS)	(21 BPS)	144 BPS
	30-Year Conforming	5.30%	(49 BPS)	(11 BPS)	232 BPS
	10-Year to 30-Year Spread	2.62%	(19 BPS)	10 BPS	88 BPS