




Market Index		Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	2.98%	13 BPS	66 BPS	153 BPS
	30-Year Conforming	5.79%	44 BPS	100 BPS	263 BPS
	10-Year to 30-Year Spread	2.81%	31 BPS	34 BPS	110 BPS