




Market Index		Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	3.44%	(4 BPS)	(8 BPS)	55 BPS
	30-Year Conforming	6.45%	5 BPS	29 BPS	103 BPS
	10-Year to 30-Year Spread	3.01%	9 BPS	37 BPS	48 BPS