




Market Index		Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	3.15%	47 BPS	30 BPS	185 BPS
	30-Year Conforming	5.81%	50 BPS	46 BPS	276 BPS
	10-Year to 30-Year Spread	2.66%	3 BPS	16 BPS	91 BPS