




Market Index		Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	3.81%	17 BPS	33 BPS	83 BPS
	30-Year Conforming	6.78%	6 BPS	39 BPS	100 BPS
	10-Year to 30-Year Spread	2.97%	(11 BPS)	6 BPS	17 BPS