




Market Index		Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	1.24%	(21 BPS)	(41 BPS)	69 BPS
	30-Year Conforming	2.99%	(17 BPS)	(18 BPS)	10 BPS
	10-Year to 30-Year Spread	1.75%	4 BPS	23 BPS	(59 BPS)