




Market Index		Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	3.48%	(44 BPS)	(40 BPS)	116 BPS
	30-Year Conforming	6.40%	(28 BPS)	(12 BPS)	161 BPS
	10-Year to 30-Year Spread	2.92%	16 BPS	28 BPS	45 BPS