




Market Index		Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	1.58%	(7 BPS)	14 BPS	93 BPS
	30-Year Conforming	3.15%	(2 BPS)	(7 BPS)	(8 BPS)
	10-Year to 30-Year Spread	1.57%	5 BPS	(21 BPS)	(101 BPS)