




Market Index		Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	4.10%	27 BPS	142 BPS	255 BPS
	30-Year Conforming	7.06%	34 BPS	176 BPS	379 BPS
	10-Year to 30-Year Spread	2.96%	7 BPS	34 BPS	124 BPS