




Market Index		Current Value	1-Month Delta	3-Month Delta	12-Month Delta
	10-Year Treasury	3.83%	68 BPS	85 BPS	231 BPS
	30-Year Conforming	6.72%	91 BPS	93 BPS	352 BPS
	10-Year to 30-Year Spread	2.89%	23 BPS	8 BPS	121 BPS