

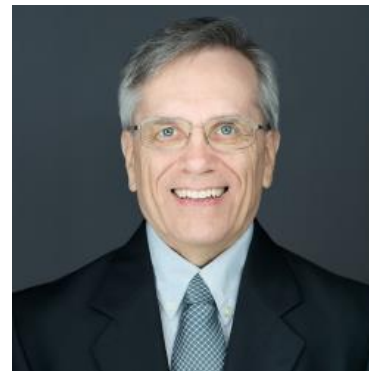
MBS & TREASURY MARKETS

Daily Coverage. Industry Leading Perspective.

ALERT: Weakest Levels for MBS

MBS are down 2 ticks (.06) on the day and 6 ticks (.19) from some lenders' rate sheet print times. As such, negative reprices are a risk.

10yr yields are up 1.4bps at 3.841. Overall movement is minimal and there are no overt market movers driving the change.



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