

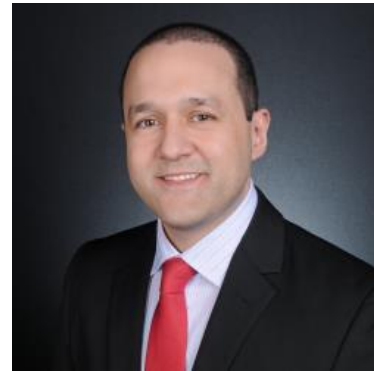
MBS & TREASURY MARKETS

Daily Coverage. Industry Leading Perspective.

ALERT: More New Lows

Additional losses now with MBS down 6 ticks (.19) on the day and 5 ticks (.16) from the AM highs. There's just a bit more negative repricing risk as bonds continue pushing into weaker territory.

10 yr yields are also up to new highs for the day at 4.320%.



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