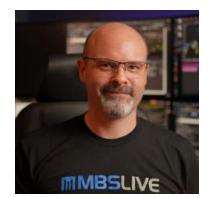
MBS & TREASURY MARKETS

Daily Coverage. Industry Leading Perspective.

ALERT: Additional Negative Reprice Risk

MBS have continued selling and are now down more than a quarter point on the day and nearly 3/8ths of a point from the mid-day highs. Lenders who have not yet repriced for the worse are increasingly likely to do so.

10yr yields are up 8.5bps near the highs of the day at 4.26.



Matt Graham Founder and CEO, MBS Live

