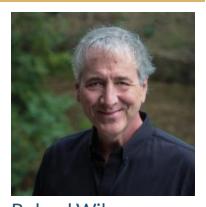
MBS & TREASURY MARKETS

Daily Coverage. Industry Leading Perspective.

UPDATE: And.... It's Gone (Post Data Rally Erased)

This is more of an addendum to the previous update. MBS had rallied 2 ticks (.06) from opening lows and have since erased that gain. We're now 3 ticks (.09) lower vs yesterday's close. Due to the time of day, there are no negative reprice implications.

10yr yields are back up to 4.312 after briefly rallying under 4.30 following the data.



Roland Wilcox Owner / Loan Officer, Sierra Capital Mortgage Co. P: (626) 449-8545 1055 E. Colorado Blvd. Pasadena CA 91106 245214

