

# MBS & TREASURY MARKETS

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## MBS Recap: Uneventful Day; MBS Underperform



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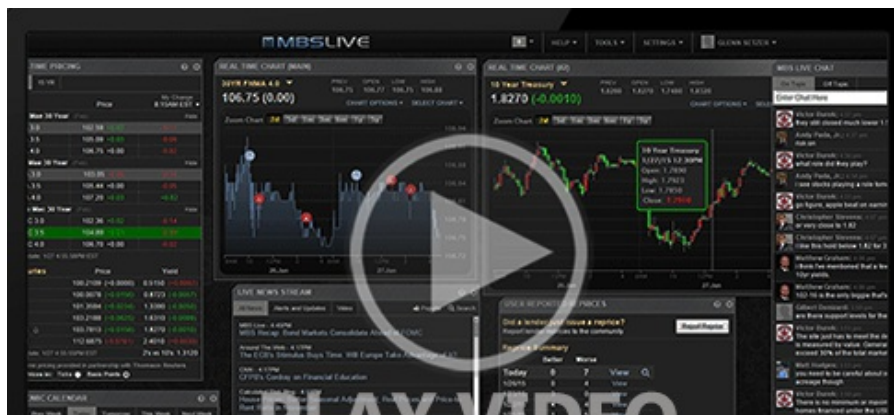
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## Uneventful Day; MBS Underperform

**MBS Recap** Matthew Graham | 4:04 PM

It's not uncommon to see MBS outperform their Treasury benchmarks in the run up to a round of weekly Treasury auctions only to underperform when the auction cycle wraps up. That underperformance (or rather, Treasury outperformance) was on full display today with MBS losing about a quarter point while 5yr notes lost about half as much. While bonds are slightly closer to the weaker end of the recent range, they're still very much inside it.





- 4.05
- 4.12

## MBS & Treasury Markets



### MBS

- 30YR UMBS 5.0
- 30YR UMBS 5.5
- 30YR GNMA 5.0
- 15YR UMBS-15 5.0

### US Treasuries

10 YR	4.143%	+0.026%
2 YR	3.597%	+0.015%
30 YR	4.728%	+0.018%
5 YR	3.739%	+0.021%

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