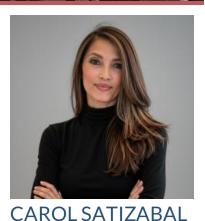
MBS & TREASURY MARKETS

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ALERT: Down More Than an Eighth From Highs

MBS are still slightly stronger on the day but now down 6 ticks (.19) from the AM price plateau. This is definitely in the range of potential reprice risk scenarios.



Sales Manager, Contour Mortgage contourmortgage.com/carol-satiza bal P: (516) 415-8199 M: (516) 415-8199

Garden City New York 11530

990 Stewart Ave

818738

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