

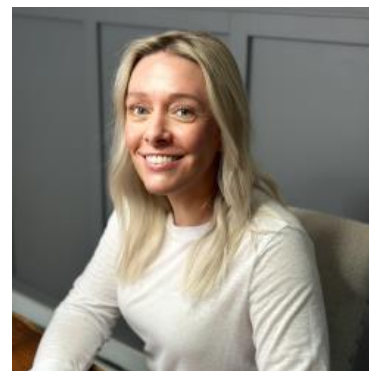
MBS & TREASURY MARKETS

Daily Coverage. Industry Leading Perspective.

ALERT: More Negative Reprice Risk

Plenty of reprices already today, but risks continue to increase into the close. MBS now down almost half a point on the day and well over half a point from AM rate sheet times.

10yr up 7.4bps at 5.186.



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