

MBS & TREASURY MARKETS

Daily Coverage. Industry Leading Perspective.

ALERT: Selling Off After Hotter CPI

- Core CPI
 - 0.335% vs 0.2 f'cast
- Headline CPI
 - 0.6 vs 0.6 f'cast

Not only was core CPI above forecast, but the unrounded number was pretty close to being rounded to 0.4 instead of 0.3.

Fed Funds Futures have rapidly priced in an additional hike.

MBS are down a quick 3/8ths and 10yr yields are up 5.6bps at 5.275.



MONEYHOUSE

Chris Munson

SVP and Managing Director
US Sales and Operations,
The Money House

P: (407) 255-2047

M: (704) 957-5053

8751 Commodity Circle Ste 17
Orlando FL 32819

