

# MBS & TREASURY MARKETS

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## **ALERT:** Negative Reprices Becoming More Likely

The sell off is extending with MBS now down a quarter point from rate sheet print times. This makes negative reprices more likely.

10yr yields are up 5.3bps at 4.34.



### Roland Wilcox

Owner / Loan Officer,  
Sierra Capital Mortgage Co.

**P:** (626) 449-8545

1055 E. Colorado Blvd.  
Pasadena CA 91106  
245214

