

MBS & TREASURY MARKETS

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ALERT: New Lows of The Day For MBS

MBS aren't much lower in price than they were at the time of the last alert, but a few additional lenders may be convinced to consider negative reprices this time around. 5.5 coupons are now down 2 ticks (.06) on the day and just over a quarter point from AM highs.

10yr yields are still down 2.6bps on the day at 4.312, but well off the lows of 4.27.



John "Demo" Lender

VP of Lending, Demo Mortgage Co.

mbslive.net

P: (704) 555-1212

M: (407) 555-1234

10014 Normal Blvd.
Charlotte NC 28044

NMLS: 123456



Christina "Demo"
Realtor

Managing Partner, Real Estate Company, LLC.

mbslive.net

P: (704) 555-1212

M: (980) 555-1212

social+test@mbslive.net

12954 S. Broad St.
Charlotte NC 28031



