

MBS & TREASURY MARKETS

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ALERT: Negative Reprice Risk Increasing

MBS are now down more than a quarter point on the day (10 ticks or 0.31) after headlines regarding truce talks between Ukraine and Russia. Most lenders are seeing at least an eighth of a point of weakness now, so the jumpier crowd could be closer to repricing.

10yr yields are up 6.5bps at the highs of the day (4.276).



Matt Graham
Founder and CEO, MBS Live

