

MBS & TREASURY MARKETS

Daily Coverage. Industry Leading Perspective.

ALERT: Negative Reprice Risk Increasing

Negative reprices are now becoming more of a risk (or likelihood, for some lenders) with MBS down just over 3/8ths on the day and a quarter point from mid-day highs.

10yr yields are up 9bps at the highs of the day (4.476).



Eric Wilcox

VP Business Development,
CTC Mortgage Company

<https://www.ctcmortgage.com/>

P: (561) 507-1984

M: (561) 853-6929

4803 PGABld.

Palm Beach Gardens FL 33418

NMLS 1064974

CTCMORTGAGE
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