

MBS & TREASURY MARKETS

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ALERT: Negative Reprice Risk Increasing

10yr yields are up almost 2bps at 4.145 and MBS are down 6 ticks (.19) on the day. Most lenders are now seeing at least an eighth of a point of weakness in MBS since morning rate sheet print times. As such, negative reprices are becoming a slightly bigger risk.



Black Diamond

Mortgage Brokers, Black
Diamond Mortgage
Corporation

www.blackdiamondmortgage.com

P: (406) 862-4999

307 Spokane Ave
Whitefish MT 59937
209137

