

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.



Ryan Kelly

Sales Team Lead, Union
Home Mortgage Corp

<https://www.uhm.com/ryankelly/>

M: (770) 634-3883

ryankelly@uhm.com

3150 Main St
Duluth GA 30096
294780

