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.



Matt Jolivette
Owner/Broker, Associated
Mortgage Brokers
www.nwmortgagebroker.com
P: (503) 221-0064
M: (503) 545-8843
13535 SW72nd Avenue
Portland OR 97223

90661