

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.



JD Dindinger

Vice President | Broker,
Neighborhood Mortgage
Group

www.JDapproves.com

P: (503) 409-3933

JD@CopperRidgeFinancial.com

3340 Commercial Street SE
Salem OR 97302

NMLS # 397740

Website: [APPLY NOW](#)

