MBS & TREASURY MARKETS

Daily Coverage. Industry Leading Perspective.

ALERT: Negative Reprice Risk Increasing

Month-end position squaring is contributing to just a bit more weakness in the bond market. MBS are now down 6 ticks (.19) from AM highs and negative reprices are becoming a stronger possibility--especially for lenders who priced after 10am ET.

10yr yields are up 1bp at 4.15.



Robert Shamie Fidelity Residential https://fidresi.com P: (732) 686-9999 x101 M: (732) 859-2400

