

MBS & TREASURY MARKETS

Daily Coverage. Industry Leading Perspective.

ALERT: Weakest Levels of The Day

We typically want to see an eighth of a point of weakness in MBS versus either the highs of the day or rate sheet print times in order to send out an alert.

Right now, we're only seeing 3 ticks (.09). While this isn't classic alert territory, the departure from the AM price plateau has been fairly abrupt. The jumpiest lenders have occasionally repriced for the worse in similar scenarios.



Seth Wilcock

MLO, CMA, VMA, CMPS,
CVLS, Resolute Lending
Powered by IMB

www.resolutelending.com

P: (720) 593-6682

M: (720) 590-2492

team@resolutelending.com

170 N Jefferson St
Nashville IN 47448

NMLS 389617 | IMB NMLS
2191655

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