

MBS & TREASURY MARKETS

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ALERT: Weakest Levels; Just a Bit More Reprice Risk

MBS are now down a quarter point on the day and 6 ticks (.19) from intraday highs. This is only 2 ticks (.06) lower vs the previous lows, but that's enough to increase negative reprice risk for the more reactive lenders.

10yr yields are also at their weakest levels, up 5.6bps at 4.121.

There is no new news driving the modest afternoon selling--just an incidental byproduct of late-day liquidity and position-squaring.



MONEYHOUSE

Chris Munson

SVP and Managing Director
US Sales and Operations,
The Money House

P: (678) 459-2252

M: (704) 957-5053

8751 Commodity Circle Ste 17
Orlando FL 32819

