

MBS & TREASURY MARKETS

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ALERT: Negative Reprice Risk Increasing

MBS are quickly down an eighth of a point from intraday highs. Most lenders printed rate sheets at a time when levels were slightly lower, but the pace of the selling creates some negative reprice risk.

10yr yields are up 3.5bps at 4.209--challenging a breakout of the trading range.



Oliver Orlicki

Founder, The Orlicki Group

www.orlickigroup.com

P: (813) 302-1616

401 E Jackson Street Suite 2340

Tampa FL 33602

205123

2072896

