

MBS & TREASURY MARKETS

Daily Coverage. Industry Leading Perspective.

ALERT: Additional Negative Reprice Risk

Bonds continue sinking as the ceasefire is called into question by Iran. 10yr now unchanged on the day and MBS getting close (up only 2 ticks or 0.06). This is more than a quarter point below many lenders' rate sheet print times, thus making negative reprices increasingly likely.



Greg Jacobs

Loan Officer, Movement Mortgage

movement.com/greg.jacobs

M: 850-491-8611

Tallahassee FL

1783981



Member
FDIC



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