

MBS & TREASURY MARKETS

Daily Coverage. Industry Leading Perspective.

ALERT: Negative Reprice Risk Increasing

Bonds have been selling slowly and steadily all day. MBS are now down a quarter point in total and roughly 6 ticks (.19) from early lenders' rate sheet print times. Negative reprices are now becoming a stronger possibility for the jumpier lenders.

10yr yields are up 4.6bps at 4.421.

Last heads-up: 4pm ET could see another little pop of volatility at the quarterly-rebalancing cut-off.



Bryan Ashby

Owner, Ashby Financial Group, LC

www.ashbyfinancialgroup.com

P: (801) 294-6179

M: (801) 455-1007

bryan@ashbyfinancialgroup.com

326 Apricot Grove
Kaysville UT 84037

