

# 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.



### Ethan Brooks

Mortgage Advisor / Branch  
Manager, Fairway  
Mortgage

[ethanbrooks.mortgage](http://ethanbrooks.mortgage)

M: (414) 488-0438

11220 W Burleigh St  
Wauwatosa WI 53222  
1639987

