

# 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.



**Jonathan McDowell**

Senior Vice President -  
Mortgage Loan Officer,  
Southern Fidelity Mortgage  
Group

[www.sfmghuntsville.com](http://www.sfmghuntsville.com)

**P:** (256) 690-2436

**M:** (256) 690-2436

[jonathan@sfmghuntsville.com](mailto:jonathan@sfmghuntsville.com)

2650 Leeman Ferry Rd STE E  
Huntsville AL 35801  
NMLS594853

