

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.



Whitney Fite

SVP, Area Manager, Capital City Home Loans

wfite.cchl.com

P: (470) 226-2160

M: (770) 596-0576

1020 Parkside Commons Suite 102
Greensboro GA 30642

NMLS# 546337 | 75615

