

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.



Greg Jacobs

Loan Officer, Movement
Mortgage

movement.com/greg.jacobs

M: 850-491-8611

Tallahassee FL

1783981



Member
FDIC



**EQUAL HOUSING
OPPORTUNITY**