

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.



Brian Driscoll

Sales Manager, Synergy
One Lending, Inc.

s1l.com/.../brian-driscoll

M: (781) 696-6854

100 Cummings Center Suite 236H
Beverly Massachusetts 01915

Licensed Originator NMLS22482
Synergy One Lending, Inc. NMLS
1907235

