

MBS & TREASURY MARKETS

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ALERT: Negative Reprice Risk Increasing

MBS are now down 10 ticks (.31) with 6 (.19) of those being seen since lender rate sheet print times. As such, jumpier lenders are now in a position to consider negative reprices.

10yr yields are up 5.6bps at 4.615



Dennis Tulpa

Mortgage Advisor,
Broadway Mortgage Group

www.broadwaymortgagegroup.com

P: (615) 290-4858

M: (615) 290-4858

dennis@broadwaymortgagegroup.com

132 N Water Ave
Gallatin TN 37066
1146435

Broadway
MORTGAGE GROUP

