

MBS & TREASURY MARKETS

Daily Coverage. Industry Leading Perspective.

ALERT: Reprice Risk Increasing Slightly

Negative reprice risk is now a consideration for most lenders and not just the jumpier "early crowd."

MBS are down 10 tick (.31) on the day and at least 5 ticks (.16) for almost any lender (except the super late crowd that didn't price until closer to 11am).

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