MBS & Treasury Markets

Daily Coverage. Industry Leading Perspective.

A message from John "Demo" Lender:

This is an example of the suite of **marketing tools** included in a subscription to MBS Live! This is an example of how your can co-brand business partners. Try these tools with a **free trial**.

ALERT: Weakest Levels After Fed Announcement

MBS are back to their weakest levels of the day after the Fed announcement. The move has been relatively low in volume and fairly gradual. We continue to expect a far greater chance of actual volatility during the forthcoming press conference, but this weakness could modestly increase negative reprice risk for a few of the jumpiest lenders.

6.0 coupons are only down 3 ticks (.09) on the day and 5 ticks (.16) from the AM highs.



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