

MBS & TREASURY MARKETS

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ALERT: Additional Negative Reprice Risk

This is an amplification of the previous alert as bonds continue to slide. MBS are still up a quarter point but down roughly 3/8ths from highs. Even the later pricing lenders are seeing enough weakness to justify negative reprices.



Douglas Sorto

Founder | Mortgage Broker
, Equity Capital Home Loans

equitycapitalhomeloans.com

P: (949) 478-0867

1411 N. Batavia St
Orange CA 92867
851849

