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.



Brendon Garcia
Broker/Owner,
Collaborative Capital
https://brendongarcia.com/
P: (805) 253-2053
brendon@brendongarcia.com
Westlake Village, California
NMLS# 278724
NMLS# 2385760

