

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.



Slav Popach

Mortgage Broker, Barrett
Financial Group

www.barrettfinancial.com

M: (425) 772-1031

slav@barrettfinancial.com

NMLS 1103975

