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.



Jerry Siegel Mortgage Loan Originator, Barrett Financial Group, LLC

www.jerrysiegelmortgage.com M: (415) 828-9343 jerry@camortgagepro.com

Home Office: Lafayette CA 94549 NMLS 236113

