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.



Heather Woods

Branch Manager- Broker-Loan Originator, The Woods Mortgage Team-Powered By My Community Mortgage

www.WoodsMortgageTeam.com M: (210) 392-8299 heatherwoods@mychomeloans.co m

Humble TX 77346 833399





Jennifer Yoingco Realtor, Walzel Properties

www.houstonsuburb.com M: (832) 286-8636 Jenyoingco7@gmail.com 15420 Ridge Park Dr Houston TX 77095 648293





