

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.



**Todd Anthony
Snyder**

President, Angel Island
Enterprises, Inc

<https://aiecorp.net>

P: (415) 887-9900

tas@aiecorp.net

700 Larkspur Landing Circle
Larkspur CA 94939

AIE, Inc CADRE #02095783

AIE, Inc NMLS #1893832

