

# MBS & TREASURY MARKETS

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## **ALERT:** New Lows and Slightly More Reprice Risk

Negative reprice risk was fairly limited when MBS hit their lows earlier today. Prices are now down another 3 ticks (.09) since then and nearly a quarter point from most lenders' rate sheet print times. This makes negative reprices a more legitimate risk heading into the final hour.



**Steven Fishman**

President, Buckeye Lending Solutions, Inc.

[Buckeyelends.com](http://Buckeyelends.com)

**P:** (239) 980-7588

**M:** (440) 773-9941

9990 Coconut Rd # 257  
Bonita Springs Ohio / Florida  
34135

Company NMLS#1838265 LO  
NMLS#9362 OH LO.012547.001

