

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.



Matt Stout

the STR Loan Guy, E
Mortgage Capital &
Consumers Financial

www.thestrloanguy.com

P: (801) 403-1792

248427/1416842

