

# 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.



**Drew Stiegemeier**

Mortgage Banker, Frontier  
Mortgage

[frontierhomemortgage.com/drew](http://frontierhomemortgage.com/drew)

**P:** (636) 898-0888

**M:** (618) 779-7507

1406168

**Frontier**  **Mortgage**