

# 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.



**John Hoye**

HoyeHomeTeam -  
Berkshire Hathaway  
Agents

[www.hoyehometeam.com](http://www.hoyehometeam.com)

M: (860) 983-0875

[jhoye@hoyeteam.com](mailto:jhoye@hoyeteam.com)

970 Farmington Ave  
West Hartford Connecticut 06107

