

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.



Paul Gowen

Broker/Owner, Willamette Falls Financial

www.willamettefallsfinancial.com

P: (503) 922-1499

M: (503) 381-0736

4800 Meadows Rd
Lake Oswego OR 97035
272830

