

# 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.



**Amer Samman**

Mortgage Seven LLC

[mtg7.com](http://mtg7.com)

**P:** (225) 420-0844

**M:** (703) 732-9061

4000 Legato Dr #1100

Fairfax VA 22033

NMLS# 196747

