

MBS & TREASURY MARKETS

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ALERT: Negative Reprice Risk Increasing

This adds emphasis to the previous alert. MBS are down another eighth of a point since then. We've already seen quite a few negative reprices, but the additional weakness makes it more likely, even for the less jumpy lenders.



Chip Harris

President, Integrity
Financial LLC

M: (720) 323-3392

50 Spinning Leaf Trl
Silverthorne CO 80498

Personal NMLS # 196231
Integrity NMLS #222260



INTEGRITY FINANCIAL