

MBS & TREASURY MARKETS

Daily Coverage. Industry Leading Perspective.

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.



Charlie Braden

Owner/Originator/Broker,
J. Charles Lending

www.jcharleslending.com

P: (210) 209-6792

13750 San Pedro Ave. #730
San Antonio TX 78232
1283114



J. CHARLES
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