

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.



Tim Pillsbury

Branch Manager -
Mortgage specialist, The
Mortgage Link

www.nolalender.com

P: (985) 777-2837

636 Gause Blvd
Slidell Louisiana 70458
NMLS#101822

