

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.



James Branden

Sr. Loan Officer, Barrett
Financial, LLC

www.NoLimitHomeLoans.com

P: (316) 295-9100

M: (316) 295-9100

jbranden@barrettfinancial.com

2701 E Insight Way
Chandler AZ 85286

NMLS# 1093017

Company NMLS# 181106

