

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.



JD Dindinger

Brokerage Owner,
Neighborhood Mortgage
Group

www.JDapproves.com

P: (503) 409-3933

jd@nmgoregon.com

695 Ben Vista Dr S
Salem OR 97302

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