

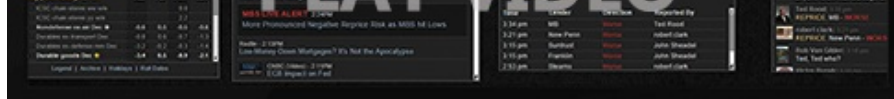


MBS Recap Matthew Graham | 4:41 PM

The screenshot displays the CMMBSLIVE website interface, which is a financial data platform. The layout includes several key sections:

- Top Navigation:** Features the CMMBSLIVE logo, a search bar, and links for HELP, TOOLS, SETTINGS, and LOGIN/LOGOUT.
- Real Time Chart (Main):** A large candlestick chart for the 10 Year Treasury (10Y Treasury) with a price of 1.8273 (-0.0010). It includes a zoom chart and a list of chart options.
- Real Time Chart (Left):** A smaller candlestick chart for the 10 Year Treasury (10Y Treasury) with a price of 1.8273 (-0.0010). It includes a zoom chart and a list of chart options.
- Real Time Chart (Right):** A candlestick chart for the 10 Year Treasury (10Y Treasury) with a price of 1.8273 (-0.0010). It includes a zoom chart and a list of chart options.
- Market Data Tables:**
 - TIME PRICING:** A table showing time pricing data for various instruments.
 - 10 Year Treasury:** A table showing the price and yield of the 10 Year Treasury.
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 - 10 Year Treasury:** A table showing the price and yield of the 10 Year Treasury.
- News Section:** A section titled "LIVE NEWS STREAM" displaying a list of news items, including "10Y Treasury" and "10Y Treasury".
- Footer:** A section titled "BIBICOLAN" with a list of links and a "Sign Up" button.

A large, semi-transparent play button icon is centered over the entire screenshot, indicating that this is a video player interface.



Watch the Video

MBS Morning

10:51 AM What to Expect From The Fed Today

Commentary

2:00 PM Here's What Changed in The New Fed Announcement

Update

2:03 PM First Reaction to Fed Announcement is Stronger

Alert

2:40 PM Gains Vanish As Press Conference Begins

Alert

2:55 PM Negative Reprice Risk Increasing

4:21 PM

Alert

4:35 PM Negative Reprices Increasingly Likely If You Haven't Seen One Yet

Econ Data / Events

- ○ Building Permits (Aug)
 - 1.312M vs 1.37M f'cast, 1.362M prev
- Housing starts number mm (Aug)
 - 1.307M vs 1.37M f'cast, 1.428M prev

Market Movement Recap

- 09:48 AM Modestly stronger overnight and little-changed so far this morning. MBS up 1 tick (.03) and 10yr down half a bp at 4.027
- 11:34 AM Just barely weaker now. MBS down 1 tick (.03) and 10yr up less than half a bp at 4.035
- 02:06 PM Stronger after the dot plot. MBS up just over an eighth and 10yr down 3.3bps at 3.998

02:40 PM MBS now down 2 ticks (.06) on the day. 10yr yields are up 2.3bps at 4.053

02:56 PM MBS now down a quarter point on the day and 10yr up 5bps at 4.08

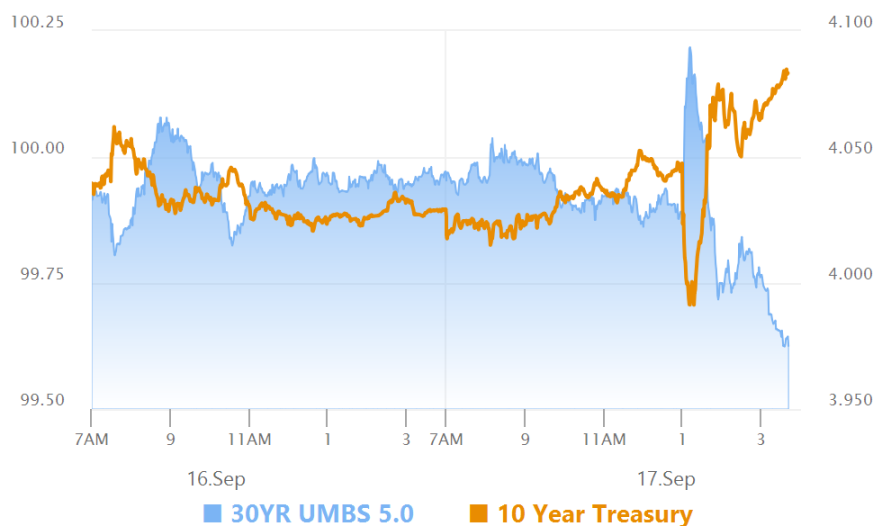
Lock / Float Considerations

- Most clients are increasingly lock-biased on Wednesday afternoon until we can rule out that Fed Day will serve as an inflection point for the recent rally.

Technicals/Trends in 10yr (why 10yr)

- Ceiling/Support (can be used as "lock triggers")
 - o 4.64
 - o 4.48
 - o 4.40
 - o 4.34
 - o 4.28
- Floor/Resistance
 - o 3.99
 - o 4.05
 - o 4.12
 - o 4.19

MBS & Treasury Markets



MBS

30YR UMBs 5.0

30 YR UMBS 5.0
30YR UMBS 5.5
30YR GNMA 5.0
15YR UMBS-15 5.0

US Treasuries

10 YR	4.084%	+0.054%
2 YR	3.555%	+0.052%
30 YR	4.681%	+0.029%
5 YR	3.653%	+0.066%

Open Dashboard

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