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NMLS885982



MBS Recap Matthew Graham | 4:46 PM

The screenshot displays the MBSLIVE website, which provides real-time financial data and market analysis. The interface is organized into several sections:

- Top Navigation:** Includes the MBSLIVE logo, a search bar, and links for "HELP", "TOOLS", "SETTINGS", and "GUEST USER".
- Left Sidebar:**
 - TIME PRICING:** A table showing price movements for different time intervals (15, 30, 45, 1 Hour, 30 Min, 15 Min, 5 Min, 1 Min, 30 Sec, 15 Sec, 5 Sec, 1 Min, 30 Sec, 15 Sec, 5 Sec).
 - 15 MIN CHART (BAND):** A line chart showing price fluctuations over a 15-minute period.
 - 15 MIN CHART (20):** A line chart showing price fluctuations over a 20-minute period.
 - 15 MIN CHART (30):** A line chart showing price fluctuations over a 30-minute period.
 - 15 MIN CHART (45):** A line chart showing price fluctuations over a 45-minute period.
 - 15 MIN CHART (1 Hour):** A line chart showing price fluctuations over a 1-hour period.
 - 15 MIN CHART (30 Min):** A line chart showing price fluctuations over a 30-minute period.
 - 15 MIN CHART (15 Min):** A line chart showing price fluctuations over a 15-minute period.
 - 15 MIN CHART (5 Min):** A line chart showing price fluctuations over a 5-minute period.
 - 15 MIN CHART (1 Min):** A line chart showing price fluctuations over a 1-minute period.
 - 15 MIN CHART (30 Sec):** A line chart showing price fluctuations over a 30-second period.
 - 15 MIN CHART (15 Sec):** A line chart showing price fluctuations over a 15-second period.
 - 15 MIN CHART (5 Sec):** A line chart showing price fluctuations over a 5-second period.
- Main Content Area:**
 - REAL TIME CHART (BAND):** A large line chart showing price fluctuations over a 15-minute period.
 - REAL TIME CHART (20):** A large line chart showing price fluctuations over a 20-minute period.
 - REAL TIME CHART (30):** A large line chart showing price fluctuations over a 30-minute period.
 - REAL TIME CHART (45):** A large line chart showing price fluctuations over a 45-minute period.
 - REAL TIME CHART (1 Hour):** A large line chart showing price fluctuations over a 1-hour period.
 - REAL TIME CHART (30 Min):** A large line chart showing price fluctuations over a 30-minute period.
 - REAL TIME CHART (15 Min):** A large line chart showing price fluctuations over a 15-minute period.
 - REAL TIME CHART (5 Min):** A large line chart showing price fluctuations over a 5-minute period.
 - REAL TIME CHART (1 Min):** A large line chart showing price fluctuations over a 1-minute period.
 - REAL TIME CHART (30 Sec):** A large line chart showing price fluctuations over a 30-second period.
 - REAL TIME CHART (15 Sec):** A large line chart showing price fluctuations over a 15-second period.
 - REAL TIME CHART (5 Sec):** A large line chart showing price fluctuations over a 5-second period.
- Right Sidebar:**
 - 15 MIN CHART:** A line chart showing price fluctuations over a 15-minute period.
 - 15 MIN CHART (20):** A line chart showing price fluctuations over a 20-minute period.
 - 15 MIN CHART (30):** A line chart showing price fluctuations over a 30-minute period.
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 - 15 MIN CHART (5 Sec):** A line chart showing price fluctuations over a 5-second period.
- Bottom Section:**
 - CALENDAR:** A table showing dates and times for various events.
 - 15 MIN CHART (20):** A line chart showing price fluctuations over a 20-minute period.
 - 15 MIN CHART (30):** A line chart showing price fluctuations over a 30-minute period.
 - 15 MIN CHART (45):** A line chart showing price fluctuations over a 45-minute period.
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A large, semi-transparent "PLAY VIDEO" watermark is centered over the main content area, indicating that a video is being played or is available for viewing.

Watch the Video

Update

8:32 AM First Move is Stronger After CPI

MBS Morning

9:47 AM Pros and Cons in CPI Report

Alert

9:50 AM Treasuries Turning Red After S&P PMI Data

2:56 PM

Econ Data / Events

- ○ m/m CORE CPI (Sep)
 - 0.227% vs 0.3% f'cast, 0.3% prev
- m/m Headline CPI (Sep)
 - 0.3% vs 0.4% f'cast, 0.4% prev
- y/y CORE CPI (Sep)
 - 3.0% vs 3.1% f'cast, 3.1% prev
- y/y Headline CPI (Sep)
 - 3.0% vs 3.1% f'cast, 2.9% prev
- m/m SUPERCORE
 - .351 vs .330 prev

Market Movement Recap

- 09:51 AM Initially stronger after CPI data, but now turning red after PMI data. MBS unchanged and 10yr up 1.2bps at 4.013
- 01:51 PM Crawling back into positive territory. MBS up an eighth and 10yr down 1.2bps at 3.99
- 04:40 PM Heading out at just slightly stronger levels with MBS up an eighth and 10yr yields down half a bp at 3.997

Lock / Float Considerations

- Rates nudged just a bit higher over the past 2 days, regardless of the apparently friendly inflation data on Friday morning. This builds an ongoing case for current levels representing something of a floor, or at least a temporary hitching post on the path to wherever we're headed next. Next week's auctions and Fed press conference could help inform that path, but not in the same way that big-ticket econ data could.

Technicals/Trends in 10yr (why 10yr)

- Ceiling/Support (can be used as "lock triggers")
 - o 4.48
 - o 4.40
 - o 4.34
 - o 4.28
 - o 4.19
- Floor/Resistance
 - o 3.89
 - o 3.99
 - o 4.05
 - o 4.12

MBS & Treasury Markets



MBS

30YR UMBS 5.0	+
30YR UMBS 5.5	+
30YR GNMA 5.0	+
15YR UMBS 4.5-5.0	+

US Treasuries

10 YR	4.001%	0.000%
2 YR	3.482%	-0.010%
30 YR	4.592%	+0.019%
5 YR	3.605%	-0.003%

Open Dashboard

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