Below is an illustration of the bearing assembly with photos of where they are located on the machine. This is for a three axis machine so you don't have the upper left bearing in the upper left photo.

On each drive screw (the threaded rods) is a bearing assembly that prevent it from moving. I would like you to look at the bearing block to make sure they are tight. There is one for each axis of movement and it is on the opposite end from the motor (see photos below). The best way to observe any play is for one person to try to move each axis either left to right or up and down while it is powered up (so the motor will be holding their place) and have a second person watch the bearing block and screw to see if there is any play. If there is play, there is a locking collar that can be adjusted to remove it (see center diagram). If you have to tighten one, just loosen the set screw on the locking collar and hand tighten it to take up any slack.

