Tuesday, October 6, 2026

Treasury Market Practices Group Chart Pack

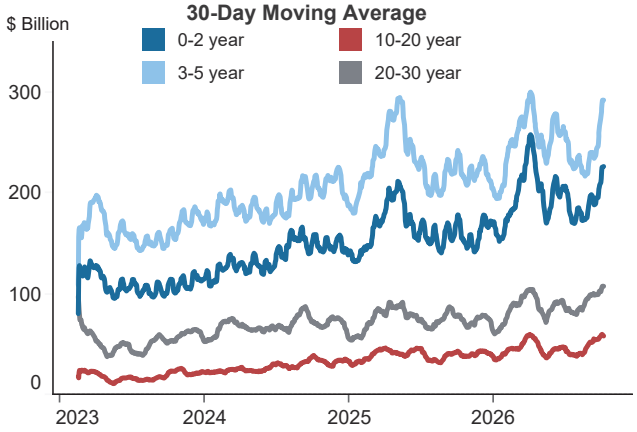
Price Table - October 6, 2026

Asset	Most Recent	1-Week Change	1-Month Change	Since last TMPG	Year-to-Date
Treasury Rates					
2-Year Treasury	4.81%	-12	+45	+61	+134
10-Year Treasury	5.30%	+7	+52	+81	+114
30-Year Treasury	5.66%	+12	+42	+72	+82
2-Year 10-Year Spread	49 bps	+19	+8	+19	-20
30-Year Mortgage Rates					
Freddie Mac PMMS Mortgage Rate	7.28%	+25	+57	+81	+110
FNCL Current Coupon Yield	6.48%	+9	+70	+101	+144
Short Term Interest Rates					
EFFR	3.88%	+0	+25	+25	+24
SOFR	3.89%	-1	+24	+27	+2
TGCR	3.87%	-2	+23	+27	+5
CME 3-Month Term SOFR OIS	2 bps	+0	+1	-1	-3
Equities and Commodities					
S&P 500 Futures	7826	1.0%	0.5%	4.3%	11.2%
KBW Bank Index	170.61	-1.3%	-10.0%	-7.0%	3.9%
NASDAQ 100 Futures	31318	2.5%	5.9%	5.6%	23.0%
Brent Crude	$100.32	-4.7%	4.2%	30.2%	64.9%
Credit Spreads to Treasuries					
5-Year Investment Grade	82 bps	+0	+2	+10	+4
5-Year High Yield	307 bps	+4	+40	+37	+41
Volatility Measures					
Currency Vol.- CVIX Index	7.06 pps	+0	+0	+0	+0
Rate Vol.- MOVE Index	113.6 pps	+12	+41	+45	+50
Policy Expectations					
Oct 2026 Fed Funds	3.89%	-1	+10	+2	+76
Oct 2027 Fed Funds	4.73%	-11	+48	+70	+165

Note: Pricing data is as of C.O.B. the previous day, except the short-term interest rates that show last Friday's rates and the Freddie Mac PMMS Mortgage Rate that updates weekly.
Source: Bloomberg Finance L.P.

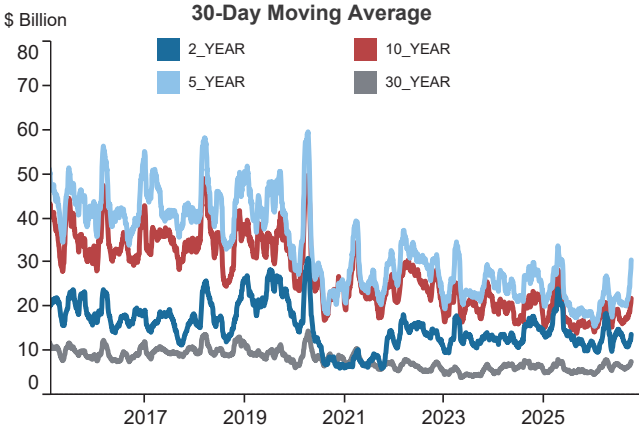
Treasury Market Liquidity Metrics

Figure 1: Daily Nominal Coupon Trading Volumes
30-Day Moving Average



Note: FINRA can revise historical volumes.
Source: FINRA, Bloomberg Finance L.P.

Figure 2: Daily Trade Volume of Benchmark Treasuries
30-Day Moving Average



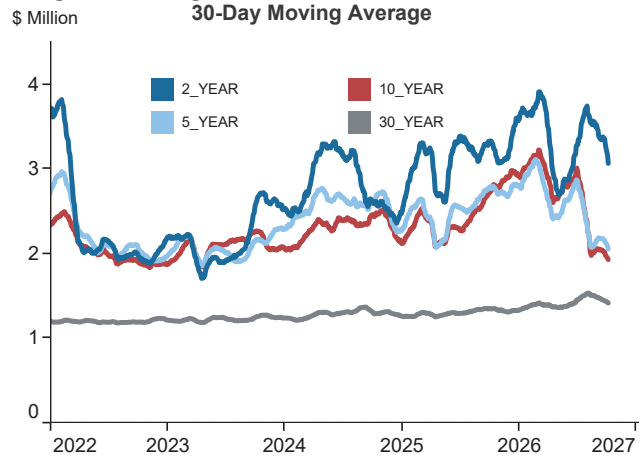
Source: Brokertec, Federal Reserve Bank of New York

Figure 3: Average Depth of Benchmark Treasuries at Top Three Price Levels of Order Book
30-Day Moving Average



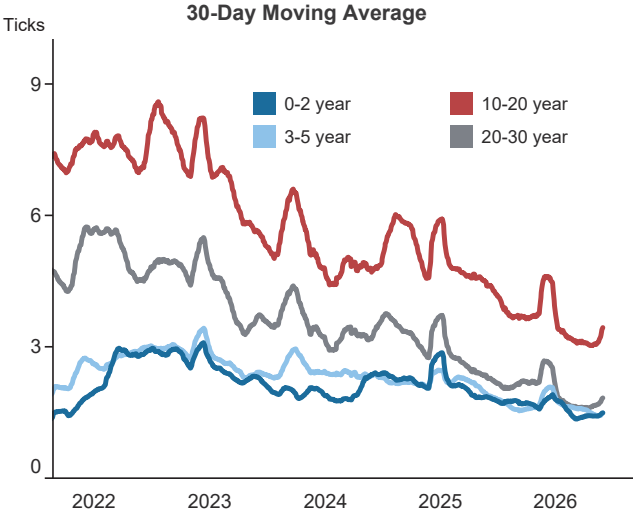
Source: Brokertec, Federal Reserve Bank of New York

Figure 4: Average Trade Size of Benchmark Treasuries
30-Day Moving Average



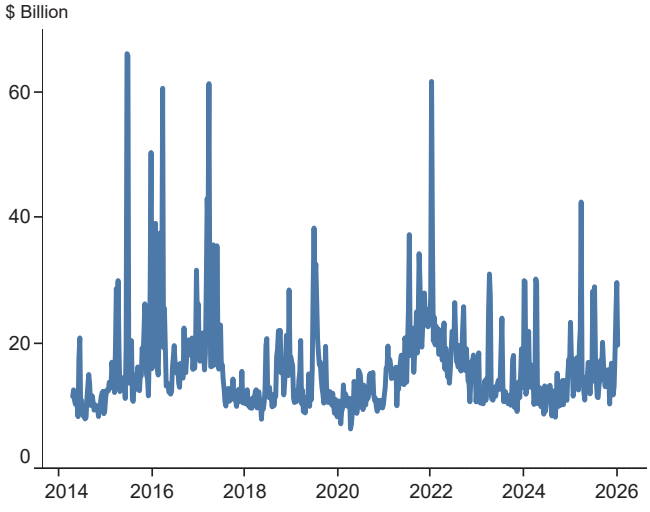
Source: Brokertec, Federal Reserve Bank of New York

Figure 5: Off-the-run AM Bid Ask Spreads
30-Day Moving Average



Source: Bloomberg Finance L.P., Federal Reserve Bank of New York

Figure 6: Weekly Treasury Securities Fails to Deliver

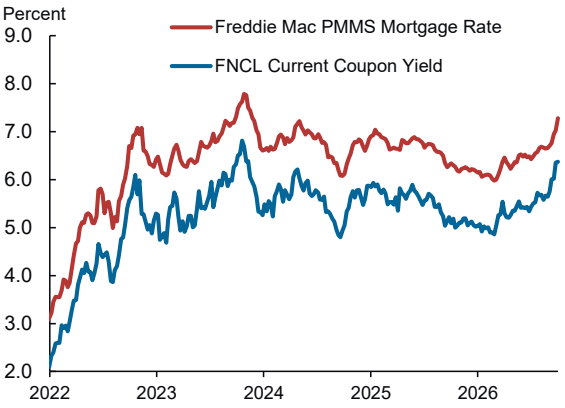


Source: FR2004

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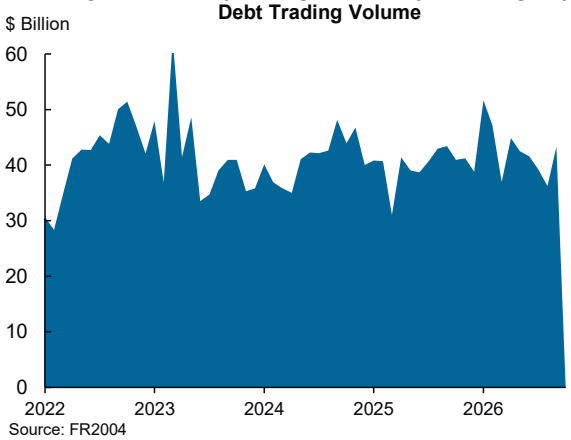
MBS and Agency Debt Market Liquidity and Fails Data Metrics

Figure 1: 30-Year Mortgage Rates



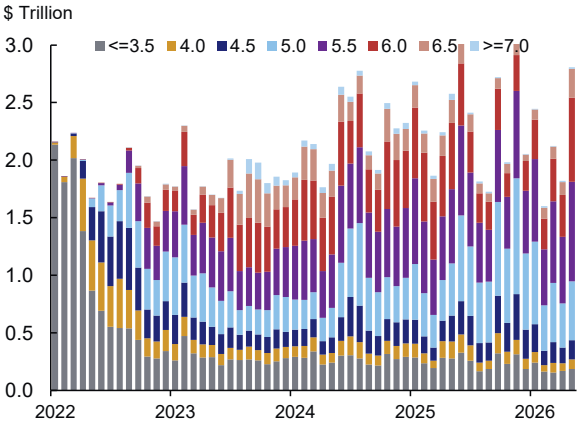
Source: Bloomberg Finance L.P.

Figure 2: Monthly Average of Primary Dealer Agency Debt Trading Volume



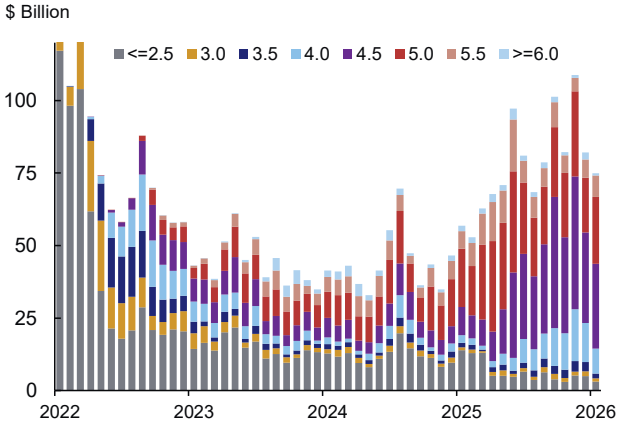
Source: FR2004

Figure 3: Monthly MBS 30-Year Outright TBA Trading Volume by Coupon



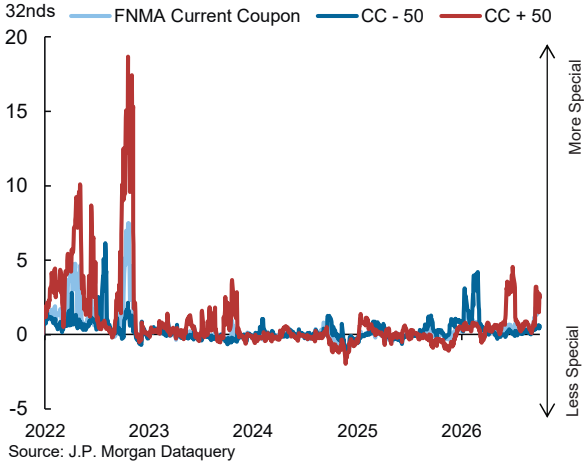
Note: Includes dealer-to-dealer outright sales and dealer-to-customer outright purchases and sales
Source: TRACE

Figure 4: Monthly MBS 15-Year Outright TBA Trading Volume by Coupon



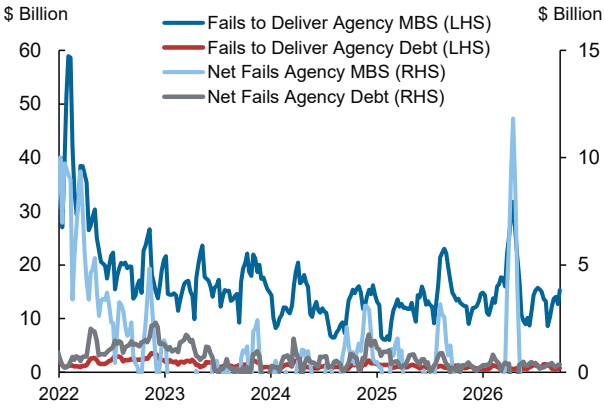
Note: Includes dealer-to-dealer outright sales and dealer-to-customer outright purchases and sales
Source: TRACE

Figure 5: FNMA 30-Year Current Coupon Roll Specialness



Source: J.P. Morgan Dataquery

Figure 6: Weekly Agency MBS and Agency Debt Fails 4-Week Moving Average

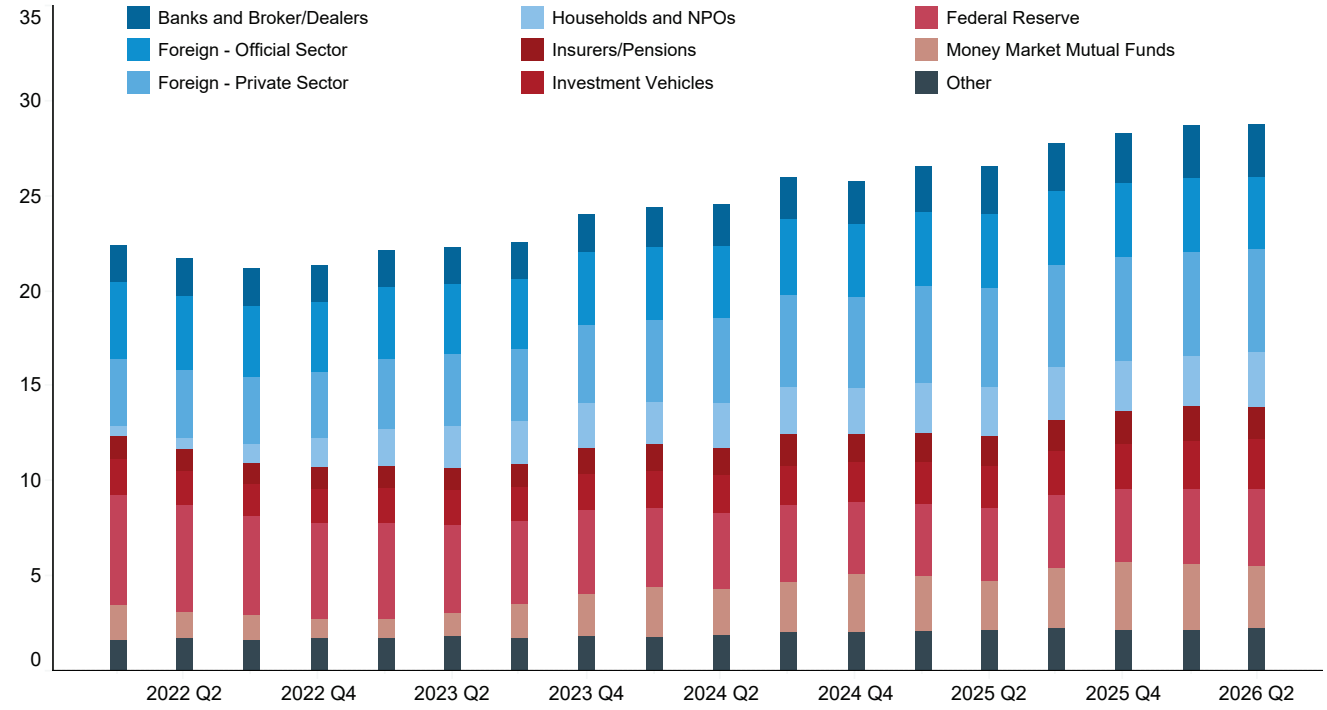


Source: FR2004

Treasuries and Agency MBS Ownership Structure

$ Trillion

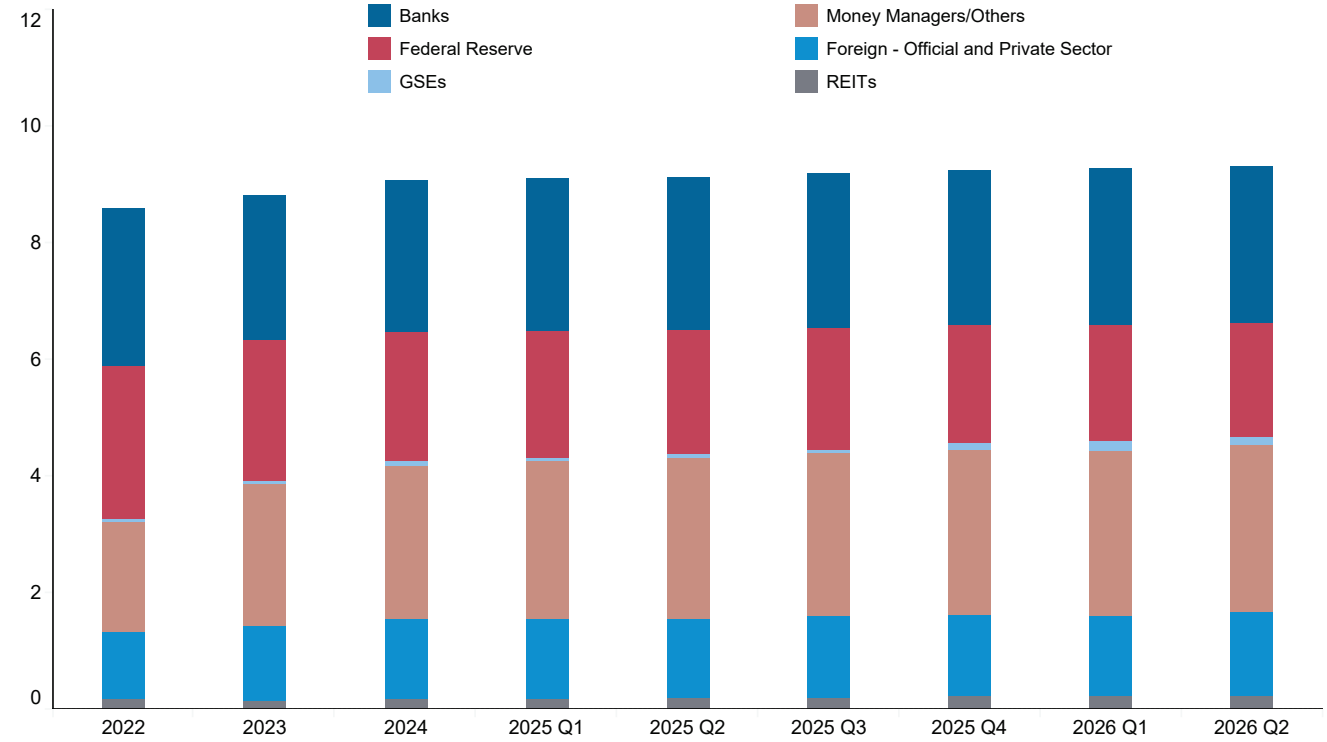
Figure 1: Treasuries Ownership Structure



Note: NPOs are Non-Profit Organizations; Other includes Non-Financial Corporate and Non-Corporate Businesses, State and Local Governments, GSEs, and ABS Issuers.
Source: Federal Reserve Board Z.1 Data, U.S. Treasury

$ Trillion

Figure 2: Agency MBS Ownership Structure



Note: REITs that are represented are Annaly, AGNC, Two Harbor, Invesco, and Armour.
Source: ICE (eMBS), FRBNY, Federal Reserve Board, TIC, REIT SEC filings, Fannie Mae, Freddie Mac