

FINAL		
PG10 BULLETIN #242@	INTEREST RATE FUTURES CONTINUED	Tue, Dec 16, 2025 PG10

FOR PRODUCTS THAT ARE TRADED IN BOTH Open Outcry(RTH) AND ON CME Globex (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REPRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. VOLUME OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAYS' CLEARED TRADES (OUT-TRADES), POSITION ADJUSTMENTS, OPTION EXERCISES, POSITIONS IN DELIVERY, OR POSITIONS IN A CASH SETTLEMENT CYCLE. PRODUCT LISTINGS REPRESENT CONTRACTS WITH PRICE/VOLUME ACTIVITY AND/OR HAVE ESTABLISHED OPEN INTEREST. PRODUCTS THAT ARE ELIGIBLE TO TRADE, BUT ARE INACTIVE, DO NOT APPEAR IN THIS REPORT. LEGEND: B=BID, A=ASK, N=NOMINAL, P=POST SETTLEMENT SESSION, #=NEW CONTRACT HIGH PRICE, *=NEW CONTRACT LOW PRICE, R=RECORD VOLUME OR OPEN INTEREST. SETTLEMENT PRICES ARE DETERMINED BY CME RULE 813.

EX-PIT & OTHER BREAKDOWN										
-----DELIVERY----- CASH OR PHYSICAL DAILY MTH-TO-DATE			EFP DAILY TOTALS	EFP M-T-D TOTALS	EFS DAILY TOTALS	EFR DAILY TOTALS	BLOCKS DAILY TOTALS	BLOCKS M-T-D TOTALS	TAS DAILY TOTALS	TRANSFERS DAILY TOTALS
5-YR NOTE FUTURES										
DEC25	---	72772	---	2874	---	---	---	---	---	---
MAR26	---	---	29828	230389	---	23559	5000	151250	---	166978
TOTALS:		72772	29828	233263		23559	5000	151250		167027
30-YR BOND FUTURES										
DEC25	---	1	---	35213	---	---	---	---	---	---
MAR26	---	---	17396	150128	---	2661	---	3626	---	38915
JUN26	---	---	---	---	---	---	---	---	---	51
TOTALS:		1	17396	185341		2661		3626		38966
10-YR NOTE FUTURES										
DEC25	252	52961	659	4668	---	---	---	---	---	---
MAR26	---	---	15601	321484	---	21621	1250	113100	---	190662
JUN26	---	---	---	---	---	---	---	---	---	406
TOTALS:	252	52961	16260	326152		21621	1250	113100		191068
ULTRA 10-YEAR U S TREASURY NOTE FUT										
DEC25	---	23320	---	2341	---	---	---	---	---	---
MAR26	---	---	10683	158152	---	13292	---	---	---	92534
TOTALS:		23320	10683	160493		13292				92688
ULTRA T-BOND FUTURES										
DEC25	---	1000	---	2072	---	---	---	---	---	---
MAR26	---	---	8173	163338	---	3588	2400	22378	---	57773
TOTALS:		1000	8173	165410		3588	2400	22378		57773
2-YR NOTE FUTURES										
DEC25	147	17555	---	951	---	---	---	---	---	---
MAR26	---	---	7904	212966	---	45083	29500	66196	---	265732
JUN26	---	---	---	---	---	---	---	---	---	331
TOTALS:	147	17555	7904	213917		45083	29500	66196		266063
3-YR NOTE FUTURES										
DEC25	---	50	---	---	---	---	---	---	---	---
TOTALS:		50								0
30-YEAR 4.5% COUPON UMBS TBA FUT										
TOTALS:								412		0
30-YEAR 5.0% COUPON UMBS TBA FUT										
TOTALS:								406		0
30-YEAR 5.5% COUPON UMBS TBA FUT										
TOTALS:								1323		0
30-YEAR 6.0% COUPON UMBS TBA FUT										
TOTALS:								2073		0
13-WEEK U.S. T-BILL FUTURES										
DEC25	---	---	---	---	---	---	---	3000	---	---
TOTALS:								3000		0
BLOOMBERG IG DURATION-HEDGED CREDIT										
DEC25	---	---	---	---	---	---	---	40	---	---
MAR26	---	---	---	---	---	---	---	40	---	---
TOTALS:								80		0
FED FUND FUTURES										
DEC25	---	---	---	---	---	---	---	15500	---	85174
JAN26	---	---	---	---	---	---	---	48799	---	137384
FEB26	---	---	---	---	---	---	15000	89560	---	79952
MAR26	---	---	---	---	---	---	---	2500	---	17025
APR26	---	---	---	---	---	---	14000	24000	---	80895
MAY26	---	---	---	---	---	---	---	---	---	26827
JUN26	---	---	---	---	---	---	---	---	---	11709
JUL26	---	---	---	---	---	---	---	---	---	11539
AUG26	---	---	---	---	---	---	---	---	---	7170
SEP26	---	---	---	---	---	---	---	---	---	6585
OCT26	---	---	---	---	---	---	---	---	---	2511
NOV26	---	---	---	---	---	---	---	---	---	11906
DEC26	---	---	---	---	---	---	---	2477	---	586
JAN27	---	---	---	---	---	---	---	---	---	269
FEB27	---	---	---	---	---	---	---	---	---	187



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MAY27	---	---	---	---	---	---	---	---	---	17
TOTALS:							29000	182836		479772
BLOOMBERG HY CREDIT FUTURES										
DEC25	---	---	---	---	---	---	---	990	---	---
MAR26	---	---	---	---	---	---	---	997	---	---
TOTALS:								1987		0
BLOOMBERG IG CREDIT FUTURES										
DEC25	---	---	---	---	---	---	---	205	---	---
TOTALS:								205		0
ONE-MONTH SOFR FUTURES										
DEC25	---	---	---	---	---	---	---	26100	---	104382
JAN26	---	---	---	---	---	---	---	19470	---	137214
FEB26	---	---	---	---	---	---	---	13000	---	26967
MAR26	---	---	---	---	---	---	---	2500	---	56768
APR26	---	---	---	---	---	---	---	---	---	9339
MAY26	---	---	---	---	---	---	---	---	---	3850
JUN26	---	---	---	---	---	---	---	---	---	37402
JUL26	---	---	---	---	---	---	---	---	---	17552
AUG26	---	---	---	---	---	---	---	---	---	8013
SEP26	---	---	---	---	---	---	---	---	---	9425
OCT26	---	---	---	---	---	---	---	---	---	4000
NOV26	---	---	---	---	---	---	---	---	---	1808
DEC26	---	---	---	---	---	---	---	2477	---	1701
JAN27	---	---	---	---	---	---	---	---	---	80
FEB27	---	---	---	---	---	---	---	---	---	34
TOTALS:								63547		418535
THREE-MONTH SOFR FUTURES										
SEP25	---	---	---	---	---	---	---	---	---	97924
OCT25	---	---	---	---	---	---	---	800	---	2193
NOV25	---	---	---	---	---	---	---	800	---	708
DEC25	---	---	---	---	---	760	---	44640	---	334701
JAN26	---	---	---	---	---	---	---	500	---	440
MAR26	---	---	---	---	---	760	---	45803	---	172934
JUN26	---	---	---	---	---	760	---	46818	---	175418
SEP26	---	---	---	---	---	760	---	44463	---	132018
DEC26	---	---	---	---	---	760	3200	33161	---	71815
MAR27	---	---	---	---	---	3710	---	16884	---	68337
JUN27	---	---	---	---	---	760	---	12368	---	112266
SEP27	---	---	---	---	---	760	3000	16368	---	140345
DEC27	---	---	---	---	---	760	3000	20768	---	70472
MAR28	---	---	---	---	---	760	3500	15100	---	35765
JUN28	---	---	---	---	---	---	3500	17153	---	112657
SEP28	---	---	---	---	---	---	500	10500	---	98584
DEC28	---	---	---	---	---	---	500	3000	---	66053
MAR29	---	---	---	---	---	---	---	500	---	49714
JUN29	---	---	---	---	---	---	---	500	---	28884
SEP29	---	---	---	---	---	---	---	500	---	29655
DEC29	---	---	---	---	---	---	---	---	---	30707
MAR30	---	---	---	---	---	---	---	---	---	27251
JUN30	---	---	---	---	---	---	---	---	---	9062
SEP30	---	---	---	---	---	---	---	---	---	11288
DEC30	---	---	---	---	---	---	---	954	---	3290
MAR31	---	---	---	---	---	---	---	---	---	1947
JUN31	---	---	---	---	---	---	---	---	---	1168
SEP31	---	---	---	---	---	---	---	---	---	318
DEC31	---	---	---	---	---	---	---	---	---	195
MAR32	---	---	---	---	---	---	---	---	---	17
TOTALS:						10550	17200	331580		1886162
1-YEAR ERIS SOFR SWAP FUTURES										
MAR26	---	---	---	---	---	---	---	1377	---	488
TOTALS:								2667		1271
7-YEAR ERIS SOFR SWAP FUTURES										
MAR26	---	---	---	---	---	---	---	4545	---	402
TOTALS:								17979		2993
3-YEAR ERIS SOFR SWAP FUTURES										
MAR26	---	---	---	---	---	---	---	7652	---	1727
TOTALS:								50998		2980
4-YEAR ERIS SOFR SWAP FUTURES										

VOLUME AND OPEN INTEREST "RECORDS" SHOWN FOR CBOT PRODUCTS, ARE COMPRISED OF VOLUME AND OPEN INTEREST DATA AFTER THE CBOT/CME MERGER ON JULY 13, 2007.THE INFORMATION CONTAINED IN THIS REPORT IS COMPILED FOR THE CONVENIENCE OF THE USER AND IS FURNISHED WITHOUT RESPONSIBILITY FOR ACCURACY OR CONTENT. IT IS ACCEPTED BY THE USER ON THE CONDITION THAT ERRORS OR OMISSIONS SHALL NOT BE MADE THE BASIS FOR ANY CLAIM, DEMAND, OR CAUSE FOR ACTION.
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TOTALS:										1308	1739
30-YEAR ERIS SOFR SWAP FUTURES											
TOTALS:										478	
15-YEAR ERIS SOFR SWAP FUTURES											
TOTALS:										7242	49
2-YEAR ERIS SOFR SWAP FUTURES											
DEC25	---	---	---	---	---	---	---	583	65838	---	908
MAR26	---	---	---	---	---	---	---	764	47308	---	315
TOTALS:										1347	113911
5-YEAR ERIS SOFR SWAP FUTURES											
DEC25	---	---	---	---	---	---	---	---	84318	---	526
MAR26	---	---	---	---	---	---	---	108	64037	---	653
TOTALS:										108	149085
10-YEAR ERIS SOFR SWAP FUTURES											
DEC25	---	---	---	---	---	---	---	---	148169	---	2332
MAR26	---	---	---	---	---	---	---	880	118101	---	2237
TOTALS:										880	266270