



PRELIMINARY

PG10 BULLETIN # 25@

INTEREST RATE FUTURES CONTINUED

Fri, Feb 06, 2026 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.

30D FED FD FUT

| | | | | | | | | | |
|----------------------|---------|----------|---------|--------------------------|------|--------|-----------------|----------|----------|
| FEB26 | 96.3650 | 96.3650 | 96.3600 | 96.3625 (3.63) - 0.0025 | ---- | 70462 | 538123 + 28158 | 97.2850 | 95.9000 |
| MAR26 | 96.3950 | 96.3950 | 96.3800 | 96.3850 (3.61) - 0.0050 | ---- | 43708 | 222729 + 11833 | 97.2300B | 95.9400 |
| APR26 | 96.4300 | 96.4350 | 96.3950 | 96.4100 (3.59) - 0.0150 | 2000 | 162780 | 276283 + 8987 | 97.2300B | 95.9650 |
| MAY26 | 96.4850 | 96.4950 | 96.4400 | 96.4550 (3.54) - 0.0250 | ---- | 153292 | 289532 - 5275 | 97.2700 | 95.9350 |
| JUN26 | 96.5600 | 96.5700 | 96.5050 | 96.5200 (3.48) - 0.0250 | ---- | 37389 | 97816 - 5 | 97.1800 | 96.3350 |
| JUL26 | 96.6550 | 96.6700 | 96.5850 | 96.6050 (3.39) - 0.0250 | ---- | 86023 | 158511 - 23776 | 97.1050 | 96.4300A |
| AUG26 | 96.7450 | 96.7600 | 96.6700 | 96.6900 (3.31) - 0.0200 | ---- | 38807 | 103330 - 328 | 97.0900 | 96.4950 |
| SEP26 | 96.8050 | 96.8100 | 96.7200 | 96.7400 (3.26) - 0.0200 | ---- | 16676 | 32945 + 689 | 97.1200 | 96.2150 |
| OCT26 | 96.8600 | 96.8800 | 96.7900 | 96.8100 (3.19) - 0.0200 | ---- | 15421 | 48419 + 208 | 97.1700 | 96.5650 |
| NOV26 | 96.9200 | 96.9350 | 96.8450 | 96.8600 (3.14) - 0.0250 | ---- | 10984 | 39690 + 7 | 97.2000 | 96.6050A |
| DEC26 | 96.9450 | 96.9800 | 96.8850 | 96.9000 (3.10) - 0.0250 | ---- | 5735 | 49798 + 704 | 97.2150B | 96.1650 |
| JAN27 | 96.9800 | 96.9950 | 96.9000 | 96.9150 (3.08) - 0.0200 | ---- | 5136 | 45426 - 1370 | 97.2350 | 96.6900A |
| FEB27 | 96.9850 | 96.9950 | 96.9100 | 96.9150 (3.08) - 0.0200 | ---- | 2222 | 12166 + 435 | 97.2400 | 96.7750 |
| MAR27 | 96.9850 | 96.9900B | 96.9100 | 96.9150 (3.08) - 0.0200 | ---- | 382 | 704 + 113 | 97.1800B | 96.7750 |
| APR27 | 96.9800 | 96.9950 | 96.9050 | 96.9150 (3.08) - 0.0200 | ---- | 1354 | 3927 + 382 | 97.1150 | 96.7700 |
| MAY27 | 96.9700 | 96.9700 | 96.8950 | 96.9000 (3.10) - 0.0200 | ---- | 125 | 2256 + 1 | 97.0500B | 96.7550 |
| JUN27 | --- | --- | --- | 96.8950 (3.10) - 0.0150 | ---- | --- | 303 | UNCH | 97.0000B |
| JUL27 | 96.9500 | 96.9500 | 96.8850 | 96.8900 (3.11) - 0.0150 | ---- | 7 | 142 + 5 | 96.9500 | 96.7550 |
| AUG27 | --- | --- | --- | 96.8700 (3.13) - 0.0150 | ---- | --- | 52 | UNCH | 97.0000B |
| DEC27 | --- | --- | --- | 96.8800 (3.12) - 0.0150 | ---- | --- | 2 | UNCH | 97.0000B |
| TOTAL 30D FED FD FUT | | | | | 2000 | 650503 | 1921704 + 20768 | | |

| | GLOBEX OPEN | GLOBEX HIGH | GLOBEX LOW | SETT. PRICE IMM INDEX DISCOUNT % PT.CHGE.## | RTH VOLUME | GLOBEX® VOLUME | OPEN INTEREST | ---CONTRACT--- HIGH | ---CONTRACT--- LOW |
|---------------|-------------|-------------|------------|--|-----------------------|----------------|-----------------|---------------------|--------------------|
| | GLOBEX OPEN | GLOBEX HIGH | GLOBEX LOW | SETT. PRICE IMM INDEX DISCOUNT % PT.CHGE.## RECIPROCAL | VOLUME TRADES CLEARED | | OPEN INTEREST | ---CONTRACT--- HIGH | ---CONTRACT--- LOW |
| ESR_FUT DEC25 | --- | --- | --- | 9806.250 (706.25) UNCH | --- | 8039 | UNCH | 9855.750 | 9715.750 |
| MAR26 | 9807.2500 | 9807.2500 | 9807.2500 | 9807.000 (707.00) - 0.25000 | --- | 100 | 2319 | UNCH | 9857.000 |
| JUN26 | 9811.2500 | 9811.7500 | 9810.5000 | 9810.250 (710.25) - 0.50000 | --- | 2 | 2146 | UNCH | 9853.750 |
| SEP26 | 9814.0000 | 9814.0000 | 9812.5000 | 9812.250 (712.25) - 0.75000 | --- | 144 | 1257 + 115 | 9846.500 | 9778.000 |
| DEC26 | 9812.7500 | 9812.7500 | 9811.0000 | 9811.000 (711.00) - 0.25000 | --- | 774 | 603 - 50 | 9837.750 | 9771.500 |
| MAR27 | 9808.0000 | 9808.0000 | 9806.0000 | 9806.000 (706.00) UNCH | --- | 77 | 425 + 40 | 9827.500 | 9775.250 |
| JUN27 | 9802.2500 | 9802.2500 | 9800.2500 | 9800.000 (700.00) + 0.25000 | --- | 63 | 514 - 21 | 9822.250 | 9777.250 |
| SEP27 | 9795.5000 | 9796.0000 | 9793.7500 | 9793.500 (693.50) + 0.25000 | --- | 2 | 399 | UNCH | 9817.250 |
| DEC27 | --- | 9790.0000 | --- | 9787.250 (687.25) + 0.50000 | --- | 224 | UNCH | 9790.000 | 9770.250 |
| TOTAL ESR_FUT | | | | | 0 | 1162 | 15926 + 84 | | |
| EUS_FUT MAR26 | --- | --- | 11.7500 | 11.7500 (88.25) - 0.50000 | --- | 99 | UNCH | 16.000 | 10.000 |
| JUN26 | --- | --- | 12.7500 | 12.5000 (87.50) - 0.50000 | --- | 307 | UNCH | 17.000 | 10.250 |
| SEP26 | --- | --- | 12.7500 | 12.7500 (87.25) - 0.50000 | --- | 113 | UNCH | 16.000 | 10.000 |
| DEC26 | --- | --- | 13.2500 | 13.2500 (86.75) - 0.25000 | --- | 121 | UNCH | 15.500 | 10.000 |
| MAR27 | --- | --- | 13.7500 | 13.7500 (86.25) - 0.25000 | --- | 100 | UNCH | 14.250 | 11.750 |
| JUN27 | --- | --- | 14.2500 | 14.2500 (85.75) - 0.25000 | --- | 100 | UNCH | 14.250 | 12.000 |
| SEP27 | --- | --- | 14.2500 | 14.2500 (85.75) - 0.25000 | --- | 20 | UNCH | 14.250 | 11.250 |
| TOTAL EUS_FUT | | | | | 0 | 0 | 860 | | |
| SON_FUT DEC25 | --- | --- | 96.255 | 96.255 (3.74) UNCH | --- | 31 | UNCH | 96.775B | 95.680A |
| TOTAL SON_FUT | | | | | 0 | 0 | 31 | | |
| SR1_FUT FEB26 | 96.3425 | 96.345 | 96.3375 | 96.3425 (3.65) + 0.0025 | --- | 45652 | 399323 + 10494 | 97.035B | 95.920 |
| MAR26 | 96.365 | 96.370 | 96.355 | 96.360 (3.64) UNCH | --- | 37180 | 249384 + 1344 | 97.055B | 96.075 |
| APR26 | 96.410 | 96.415 | 96.375 | 96.390 (3.61) - 0.0100 | --- | 60550 | 152146 + 9859 | 96.935B | 96.150 |
| MAY26 | 96.465 | 96.475 | 96.420 | 96.435 (3.56) - 0.0200 | --- | 46548 | 172466 + 3208 | 97.000B | 96.225A |
| JUN26 | 96.535 | 96.545 | 96.480 | 96.495 (3.50) - 0.0200 | --- | 21358 | 90490 - 819 | 96.850 | 96.290 |
| JUL26 | 96.625 | 96.640 | 96.560 | 96.575 (3.42) - 0.0200 | --- | 26664 | 64015 + 2188 | 96.955 | 96.390 |
| AUG26 | 96.715 | 96.725 | 96.640 | 96.655 (3.34) - 0.0200 | --- | 17719 | 40984 + 1012 | 97.025 | 96.485A |
| SEP26 | 96.755 | 96.775 | 96.685 | 96.705 (3.29) - 0.0200 | --- | 10681 | 30526 + 4140 | 97.060 | 96.540 |
| OCT26 | 96.825 | 96.845 | 96.760 | 96.775 (3.22) - 0.0200 | --- | 6208 | 20937 + 1064 | 97.060 | 96.615 |
| NOV26 | 96.875 | 96.895 | 96.810 | 96.825 (3.17) - 0.0200 | --- | 2748 | 18975 - 17 | 97.135B | 96.670 |
| DEC26 | 96.900 | 96.920 | 96.840 | 96.850 (3.15) - 0.0200 | --- | 2705 | 25728 + 901 | 97.025 | 96.710 |
| JAN27 | 96.935 | 96.935 | 96.850 | 96.860 (3.14) - 0.0200 | --- | 1057 | 34199 - 280 | 97.005B | 96.720 |
| FEB27 | 96.950 | 96.950 | 96.870 | 96.870 (3.13) - 0.0200 | --- | 517 | 1276 - 207 | 97.000B | 96.730A |
| DEC27 | --- | --- | 96.810 | 96.810 (3.19) - 0.0200 | --- | --- | 1 | UNCH | 96.745 |
| TOTAL SR1_FUT | | | | | 0 | 279587 | 1300450 + 32887 | | |
| SR3_FUT NOV25 | --- | --- | --- | 96.2325 (3.76) - 0.0025 | --- | 12478 - 74 | 96.315 | 95.910A | |
| DEC25 | 96.3125 | 96.315 | 96.310 | 96.3125 (3.68) UNCH | --- | 39749 | 1355583 + 7956 | 98.705 | 9.681 |
| JAN26 | 96.3425 | 96.3475B | 96.340A | 96.3425 (3.65) UNCH | --- | 2 | 8669 + 26 | 96.565B | 96.045A |
| FEB26 | 96.3675 | 96.385B | 96.360A | 96.3675 (3.63) - 0.0025 | 49 | 1562 | 96.655B | 96.290A | |
| MAR26 | 96.420 | 96.435 | 96.380 | 96.390 (3.61) - 0.0200 | 70545 | 655170 | 1361087 - 15775 | 98.705B | 9.680 |
| APR26 | --- | 96.495B | 96.445A | 96.445 (3.55) - 0.0200 | --- | 570 | 96.655B | 96.405A | |
| MAY26 | --- | 96.585B | 96.520A | 96.525 (3.47) - 0.0200 | --- | 107 | 96.675B | 96.465A | |
| JUN26 | 96.650 | 96.670 | 96.580 | 96.600 (3.40) - 0.0150 | 63071 | 800244 | 1437968 - 12824 | 98.700B | 9.6785 |
| JUL26 | 96.650 | 96.670 | 96.570 | 96.670 (3.33) - 0.0150 | 7708 | 568874 | 1430402 - 13673 | 98.695B | 9.677 |
| SEP26 | 96.835 | 96.865 | 96.770 | 96.790 (3.21) - 0.0150 | 2304 | 666915 | 1411363 + 9524 | 98.670B | 9.676 |
| DEC27 | 96.905 | 96.935 | 96.840 | 96.860 (3.14) - 0.0100 | 8168 | 519788 | 971806 - 68677 | 98.650B | 9.6745 |
| JUN27 | 96.880 | 96.910 | 96.810 | 96.830 (3.17) - 0.0100 | 7335 | 336494 | 895254 + 5652 | 98.375 | 9.673 |
| SEP27 | 96.840 | 96.870 | 96.765 | 96.785 (3.21) - 0.0150 | 2215 | 254609 | 842602 + 6528 | 98.560B | 9.670 |
| DEC27 | 96.790 | 96.815 | 96.715 | 96.735 (3.26) - 0.0150 | 3584 | 311400 | 906680 + 3670 | 98.380B</td | |

2026 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

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PRELIMINARY

PG10 BULLETIN # 25@

INTEREST RATE FUTURES CONTINUED

Fri, Feb 06, 2026 PG10

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| | | | | | | | | | | | | | | |
|---------------|------|------|------|------|------|----------|--|------|------|------|-----|------|--------|---------|
| XEU_FUT | | | | | | | | | | | | | | |
| MAR26 | ---- | ---- | ---- | ---- | 2.25 | (97.75) | | UNCH | ---- | ---- | 80 | UNCH | 3.250B | -3.750A |
| JUN26 | ---- | ---- | ---- | ---- | 2.00 | (98.00) | | UNCH | ---- | ---- | 30 | UNCH | 3.000 | 1.250A |
| TOTAL XEU_FUT | | | | | | | | | 0 | 0 | 110 | | | |

| | GLOBEX OPEN | GLOBEX HIGH | GLOBEX LOW | SETT. PRICE DISCOUNT % | IMM INDEX PT.CHGE.## | RTH VOLUME | GLOBEX® VOLUME | OPEN INTEREST | ---CONTRACT--- | | |
|----------------------------------|----------------|----------------|---------------|---------------------------|-------------------------|---------------|-------------------|------------------|----------------|-----------|----------|
| | | | | | | | | | HIGH | LOW | |
| 1-YEAR ERIS SOFR SWAP FUTURES | | | | | | | | | | | |
| MAR25 | ---- | ---- | ---- | 99.1035 | (.89) -0.0001 | ---- | ---- | 900 | UNCH | 99.3975B | 99.0100 |
| JUN25 | ---- | ---- | ---- | 99.2858 | (.71) -0.0052 | ---- | ---- | 405 | UNCH | 100.0650B | 99.1875A |
| SEP25 | ---- | ---- | ---- | 100.0011 | ----- - ----- | ---- | ---- | 1161 | UNCH | 100.2050B | 99.7850A |
| DEC25 | ---- | ---- | ---- | 100.2156 | (-0.21) - ----- | ---- | ---- | 561 | UNCH | 100.5100B | 100.1625 |
| MAR26 | ---- | 100.1525B | 100.1000A | 100.1137 | (-0.11) - ----- | ---- | ---- | 2484 | UNCH | 100.2500B | 100.0150 |
| TOTAL 1-YEAR ERIS SOFR SWAP FUTU | | | | | | 0 | 0 | 5511 | | | |

| | INTEREST RATE FUTURES CONTRACTS LAST TRADE DATES | | | | | | | | | | | | |
|--------------|--|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| EXPIRATION: | FEB26 | MAR26 | APR26 | MAY26 | JUN26 | JUL26 | AUG26 | SEP26 | OCT26 | NOV26 | DEC26 | JAN27 | FEB27 |
| 3YR NOTE | | 03/31 | | | 06/30 | | | 09/30 | | | 12/31 | | |
| 30D FED FD | 02/27 | 03/31 | 04/30 | 05/29 | 06/30 | 07/31 | 08/31 | 09/30 | 10/30 | 11/30 | 12/31 | 01/29 | 02/26 |
| 5YR NOTE | | 03/31 | | | 06/30 | | | 09/30 | | | 12/31 | | |
| 2YR NOTE | | 03/31 | | | 06/30 | | | 09/30 | | | 12/31 | | |
| 10YR NOTE | | 03/20 | | | 06/18 | | | 09/21 | | | 12/21 | | |
| 30YR BOND | | 03/20 | | | 06/18 | | | 09/21 | | | 12/21 | | |
| EXPIRATION: | MAR26 | JUN26 | SEP26 | DEC26 | | | | | | | | | |
| EURO DLR FUT | 04/14 | 04/14 | 04/14 | 04/14 | | | | | | | | | |
| MINI ED FUT | 03/16 | 06/15 | 09/14 | 12/14 | | | | | | | | | |



PRELIMINARY

PG10 BULLETIN # 25@

INTEREST RATE FUTURES CONTINUED

Fri, Feb 06, 2026 PG10

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| EX-PIT & OTHER BREAKDOWN | | | | | | | | | | |
|--|-----|-----|------------------|------------------|------------------|------------------|---------------------|---------------------|------------------|------------------------|
| -----DELIVERY----- | | | 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 |
| 2-YR NOTE FUTURES | | | | | | | | | | |
| MAR26 | --- | --- | 27661 | 100321 | --- | 64131 | 41600 | 111300 | --- | 273644 |
| JUN26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 2887 |
| TOTALS: | | | 27661 | 100321 | | 64131 | 41600 | 111300 | | 276531 |
| 10-YR NOTE FUTURES | | | | | | | | | | |
| MAR26 | --- | --- | 27276 | 205011 | --- | 59977 | --- | 29047 | --- | 263321 |
| JUN26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 19938 |
| SEP26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 68 |
| TOTALS: | | | 27276 | 205011 | | 59977 | | 29047 | | 283327 |
| ULTRA 10-YEAR U S TREASURY NOTE FUT | | | | | | | | | | |
| MAR26 | --- | --- | 23693 | 85132 | --- | 25574 | 17299 | 24299 | --- | 89980 |
| JUN26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 1151 |
| TOTALS: | | | 23693 | 85132 | | 25574 | 17299 | 24299 | | 91131 |
| 30-YR BOND FUTURES | | | | | | | | | | |
| MAR26 | --- | --- | 22381 | 87428 | --- | 6685 | --- | 4513 | --- | 43236 |
| JUN26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 3282 |
| SEP26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 31 |
| TOTALS: | | | 22381 | 87428 | | 6685 | | 4513 | | 46549 |
| 5-YR NOTE FUTURES | | | | | | | | | | |
| MAR26 | --- | --- | 8349 | 108652 | --- | 71519 | 11000 | 24500 | 150 | 238398 |
| JUN26 | --- | --- | 7080 | 77231 | --- | --- | --- | --- | --- | 33162 |
| TOTALS: | | | 15429 | 185883 | | 71519 | 11000 | 24500 | 150 | 271566 |
| ULTRA T-BOND FUTURES | | | | | | | | | | |
| MAR26 | --- | --- | 4593 | 49894 | --- | 12290 | --- | 1500 | --- | 64214 |
| JUN26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 108 |
| TOTALS: | | | 4593 | 49894 | | 12290 | | 1500 | | 64322 |
| 30-YEAR 4.5% COUPON UMBS TBA FUT | | | | | | | | | | |
| FEB26 | --- | --- | --- | --- | --- | --- | --- | 284 | --- | --- |
| TOTALS: | | | | | | | | 568 | | 0 |
| 30-YEAR 5.0% COUPON UMBS TBA FUT | | | | | | | | | | |
| FEB26 | --- | --- | --- | --- | --- | --- | --- | 100 | --- | --- |
| TOTALS: | | | | | | | | 200 | | 0 |
| 30-YEAR 5.5% COUPON UMBS TBA FUT | | | | | | | | | | |
| FEB26 | --- | --- | --- | --- | --- | --- | --- | 2642 | --- | --- |
| MAR26 | --- | --- | --- | --- | --- | --- | --- | 2754 | --- | --- |
| TOTALS: | | | | | | | | 5396 | | 0 |
| 30-YEAR 6.0% COUPON UMBS TBA FUT | | | | | | | | | | |
| FEB26 | --- | --- | --- | --- | --- | --- | --- | 150 | --- | --- |
| TOTALS: | | | | | | | | 150 | | 0 |
| BLOOMBERG IG DURATION-HEDGED CREDIT | | | | | | | | | | |
| MAR26 | --- | --- | --- | --- | --- | --- | --- | 148 | --- | --- |
| TOTALS: | | | | | | | | 148 | | 0 |
| FED FUND FUTURES | | | | | | | | | | |
| FEB26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 82196 |
| MAR26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 33608 |
| APR26 | --- | --- | --- | --- | --- | --- | 2000 | 14700 | --- | 37514 |
| MAY26 | --- | --- | --- | --- | --- | --- | --- | 5000 | --- | 50319 |
| JUN26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 19622 |
| JUL26 | --- | --- | --- | --- | --- | --- | --- | 14000 | --- | 31108 |
| AUG26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 12831 |
| SEP26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 9070 |
| OCT26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 10287 |
| NOV26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 7812 |
| DEC26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 8913 |
| JAN27 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 13164 |
| FEB27 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 2196 |
| MAR27 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 51 |
| APR27 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 384 |
| MAY27 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 248 |
| JUL27 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 8 |
| TOTALS: | | | | | | | 2000 | 33700 | | 319409 |
| ONE-MONTH SOFR 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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 CME Group, Inc.
 20 South Wacker Drive, Chicago, Illinois 60606-7499.
 Customer Service: (312) 930-1000

PRELIMINARY

PG10 BULLETIN # 25@

INTEREST RATE FUTURES CONTINUED

Fri, Feb 06, 2026 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.

| | | | | | | | | | | |
|---------------------------------|-----|-----|-----|-----|--------------|---------------|---------------|--------------|-----|----------------|
| FEB26 | --- | --- | --- | --- | --- | --- | --- | 13678 | --- | 35263 |
| MAR26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 38409 |
| APR26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 11074 |
| MAY26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 17511 |
| JUN26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 35618 |
| JUL26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 21366 |
| AUG26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 10192 |
| SEP26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 15070 |
| OCT26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 8181 |
| NOV26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 1794 |
| DEC26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 5787 |
| JAN27 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 4888 |
| FEB27 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 137 |
| TOTALS: | | | | | | | | 13678 | | 205290 |
| THREE-MONTH SOFR FUTURES | | | | | | | | | | |
| NOV25 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 2833 |
| DEC25 | --- | --- | --- | --- | --- | --- | --- | 11000 | --- | 129433 |
| JAN26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 584 |
| MAR26 | --- | --- | --- | --- | 3500 | 53000 | 53000 | --- | --- | 194786 |
| JUN26 | --- | --- | --- | --- | 3500 | 54200 | 70560 | --- | --- | 86754 |
| JUL26 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 25 |
| SEP26 | --- | --- | --- | --- | 3500 | --- | 10000 | --- | --- | 103669 |
| DEC26 | --- | --- | --- | --- | 1500 | --- | 6000 | --- | --- | 93764 |
| MAR27 | --- | --- | --- | --- | --- | 618 | 3905 | --- | --- | 75727 |
| JUN27 | --- | --- | --- | --- | --- | --- | 500 | --- | --- | 148159 |
| SEP27 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 101361 |
| DEC27 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 72512 |
| MAR28 | --- | --- | --- | --- | --- | --- | 3000 | --- | --- | 35719 |
| JUN28 | --- | --- | --- | --- | --- | --- | 6100 | --- | --- | 60482 |
| SEP28 | --- | --- | --- | --- | --- | --- | 6100 | --- | --- | 27646 |
| DEC28 | --- | --- | --- | --- | --- | --- | 4500 | --- | --- | 59948 |
| MAR29 | --- | --- | --- | --- | --- | --- | 3537 | --- | --- | 20703 |
| JUN29 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 37379 |
| SEP29 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 33696 |
| DEC29 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 34146 |
| MAR30 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 21968 |
| JUN30 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 14154 |
| SEP30 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 19315 |
| DEC30 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 12457 |
| MAR31 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 797 |
| JUN31 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 576 |
| SEP31 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 650 |
| DEC31 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 282 |
| MAR32 | --- | --- | --- | --- | --- | --- | --- | --- | --- | 40 |
| TOTALS: | | | | | 12000 | 107818 | 178202 | | | 1390162 |

1-YEAR ERIS SOFR SWAP FUTURES

TOTALS: 362

7-YEAR ERIS SOFR SWAP FUTURES

MAR26 --- --- --- --- --- 40 2309 --- 1166

TOTALS: 40 4431 1799

3-YEAR ERIS SOFR SWAP FUTURES

MAR26 --- --- --- --- --- 199 329 --- 253

TOTALS: 199 329 1666

4-YEAR ERIS SOFR SWAP FUTURES

MAR26 --- --- --- --- --- 10 10 --- 42

TOTALS: 10 10 1263

30-YEAR ERIS SOFR SWAP FUTURES

TOTALS: 489

15-YEAR ERIS SOFR SWAP FUTURES

TOTALS: 149

2-YEAR ERIS SOFR SWAP FUTURES

MAR26 --- --- --- --- --- 2281 --- 1

TOTALS: 2281 5518

5-YEAR ERIS SOFR SWAP FUTURES

SEP25 --- --- --- --- --- --- --- --- 3370

MAR26 --- --- --- --- --- 1125 2410 --- 2214

TOTALS: 1125 2410 10406

2026 DAILY INFORMATION BULLETIN - <http://www.cmegroup.com/dailybulletin>

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PRELIMINARY

PG10 BULLETIN # 25@

INTEREST RATE FUTURES CONTINUED

Fri, Feb 06, 2026 PG10

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10-YEAR ERIS SOFR SWAP FUTURES

| | | | | | | | | | |
|---------|-----|-----|-----|-----|-----|------|------|-----|-------|
| MAR26 | --- | --- | --- | --- | --- | 1200 | 2000 | --- | 7118 |
| TOTALS: | | | | | | 1200 | 2000 | | 27635 |