INTEREST RATE FUTURES CONTINUED

2025 DAILY INFORMATION BULLETIN - http://www.cmegroup.com/dailybulletin





Side 01

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PG10 BULLETIN #242@

FINAL
INTEREST RATE FUTURES CONTINUED

Tue, Dec 16, 2025 PG10

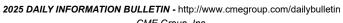
FOR PRODUCTS THAT ARE TRADED IN BOTH Open Outcry(RTH) AND ON CME Globex (ETH) THE INFORMATION REPRESENTED ON THIS PAGE FOR OPENING RANGE, HIGH, LOW, CLOSING RANGE, SETTLEMENT PRICE AND VOLUME REFRESENTS RTH ACTIVITY ONLY. NOTE: LIFE OF CONTRACT HIGH AND LOW REPRESENTS BOTH RTH AND ETH. RTH VOLUME REFLECTS PIT TRADING, BLOCK TRADES AND CASH-FOR-FUTURES ONLY. ETH REPRESENTS GLOBEX VOLUME TRANSACTIONS FROM THE GLOBEX® ELECTRONIC SESSION ONLY. OR OPEN INTEREST (BOTH BEFORE AND AFTER THE LAST DAY OF TRADING) MAY BE AFFECTED BY: CASH FOR FUTURES, SPREADS, AND PRIOR DAY'S 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 FE	D FD FUT										
DEC25	96.2775	96.2775	96.2750	96.2750 (3.72) - 0.0025		42937	323421 -	3279	97.2600B	95.9000
JAN26	96.3650	96.3650	96.3600	96.3600 (3.64) - 0.0050		158003	780605 +	1881	97.2150B	95.9050
FEB26	96.4200	96.4350	96.4100	96.4150 (3.58) - 0.0050	15000	419114	672915 +	91520	97.2850	95.9000
MAR26	96.4500	96.4750	96.4450	96.4500 (3.55) UNCH		51181	198938 +	758	97.2300B	95.9400
APR26	96.5150	96.5450	96.5000	96.5150 (3.48) + 0.0050	14000	101544	180351 -	14991	97.2300B	95.9650
MAY26	96.5700	96.6100	96.5600	96.5750 (3.42) + 0.0050		46995	173353 +	2430	97.2700	95.9350
JUN26	96.6300	96.6700	96.6150	96.6350 (3.36) + 0.0050		13445	50352 +	326		96.3350
JUL26	96.7050	96.7550	96.6950	96.7150 (3.28) + 0.0050		19395	66272 +	469	97.1050	96.4300A
AUG26	96.7850	96.8250	96.7650	96.7900 (3.21) + 0.0100		13261	46351 -	60		96.4950
SEP26	96.8200	96.8600	96.8050	96.8300 (3.17) + 0.0150		7212	23030 +	519	97.1200	96.2150
ост26	96.8700	96.9250	96.8500	96.8800 (3.12) + 0.0150		8896	24957 +	1894	97.1700	96.5650
NOV26	96.9000	96.9450в	96.8800	96.9150 (3.08) + 0.0200		6245	24584 +			96.6050A
DEC26	96.9300	96.9800	96.9100	96.9450 (3.05) + 0.0250		1453	9446 +		97.2150B	96.1650
JAN27	96.9400	96.9800	96.9200	96.9550 (3.04) + 0.0250		3183	7822 +	870	97.2350	96.6900A
FEB27	96.9300	96.9700	96.9200	96.9500 (3.05) + 0.0250		444	2195 -	87	97.2400	96.8250A
MAR27				96.9550 (3.04) + 0.0250		35	81	UNCH	97.1800B	96.8500
APR27	96.9400	96.9750	96.9250A	96.9600 (3.04) + 0.0300		77	1044 +	39	97.1150	96.8350
MAY27	96.9150	96.9500	96.9150	96.9500 (3.05) + 0.0300		51	560 +	51		96.8350
JUN27		96.9400в		96.9600 (3.04) + 0.0300			11	UNCH	97.0000B	96.8450
JUL27				96.9500 (3.05) + 0.0300			4	UNCH	96.9150B	96.9000
TOTAL	30D FED FD FUT					29000	893471	2586292 +	83374		

Column	MAR27 APR27	96.9300	96.9700 96.9750	96.9250A 96.9250A	96.9550 (3.04) + 0.0250 96.9600 (3.04) + 0.0300)	35 77	81 UNCH 1044 + 39	97.1800B	96.8500 96.8350
Court Cour	MAY27	96.9150	96.9750 96.9500 96.9400B	96.9150	96.9500 (3.05) + 0.0300 96.9600 (3.04) + 0.0300)	51	560 + 51 11 UNCH	97.0500B 97.0000B	96.8350
Per	JUL27				96.9500 (3.05) + 0.0300)		4 UNC	96.9150B	96.9000
Part										
SEPLY SEPL					DISCOUNT % PT.CHGE.##	TI	RADES			
Marcia		9806.8750	9806.8750	9806.8750	9806.875 9 706.87) UNCH		1	37646 UNC	9845.750	9695.000
MARCE 9805,7500	ост25				9806.625 9 706.62) UNCH			42 UNC	9808.500	9806.750
September Sept	DEC25	9806.2500	9806.5000	9806.2500	9806.250 9 706.25) UNCH		3738	9237 + 1566	9855.750	9715.750
SEPTION SEPT					0					
					0					
MARCE 978.500 978.500 978.500 978.20					0					
Sept					0					
Sept. 1979, 5000 1978, 7500 1978, 7500 1977, 7500 1979, 750 1979					0					
Section 1,000					0					
STATE	DEC27	9773.0000	9774.2500	9771.2500	0 9772.750 9 672.75) NEW		21	21 + 23	L 9774.250	9771.250
March 1.1 2.000					0	0	4071	56234 + 1586	5	
September 11.5000	EUS FUT DEC25				.1350 (99.86) - 13.36500			- 224	16.500	10.000
DECER 13.5000	JUN26		13.2500		13.0000 (87.00) UNCH			307 UNC	17.000	10.250
1946 13.500 18.	DEC26		13.5000		13.5000 (86.50) + 0.25000 13.7500 (86.25) + 0.25000			179 UNC	15.500 1 13.500	10.000 11.750
TOTAL EUS FUT	JUN27				13.7500 (86.25) + 0.25000 13.7500 (86.25) + 0.25000			150 UNCI	13.500 1 13.500	12.000 11.250
TOTAL SON FUT SECTION 96.190 96.195 96.290	TOTAL EUS FUT SON FUT					0	0	973 - 224	1	
DECZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZZ	TOTAL SON FUT								н 96.775в	95.680A
SEPISE 96.780 96.273 96.676 96.273 96.676 96.785 3.211 0.0100	DEC25	96.190	96.195 96.300	96.190 96.285	96.190 (3.81) UNCH		28801	379445 + 511!	96.940	95.865
SEPISE 96.780 96.273 96.676 96.273 96.676 96.785 3.211 0.0100	FEB26	96.355	96.380	96.350	96.355 (3.64) UNCH 96.390 (3.61) UNCH		93698	294833 + 4383	3 97.035B	95.920
SEPISE 96.780 96.273 96.676 96.273 96.676 96.785 3.211 0.0100	APR26	96.460	96.505	96.450	96.460 (3.54) UNCH 96.530 (3.47) UNCH		35263	108301 - 1802	2 96.935B	96.150
SEPISE 96.780 96.273 96.676 96.273 96.676 96.785 3.211 0.0100	JUN26	96.590 96.670	96.630 96.720	96.575 96.660	96.590 (3.41) + 0.0050 96.675 (3.32) + 0.0050		11583 6432	41481 + 237 38226 + 1243	7 96.850 3 96.955	96.290 96.390
NOVE 96.885 96.905 96.845 96.875 96.875 31.21 0.0200	SEP26	96.780	96.790 96.825	96.765	96.785 (3.21) + 0.0100		1359	18670 + 225	97.060	96.540
STATE STAT	NOV26	96.865	96.905	96.845	96 875 (3 12) + 0 0200		2359	11231 + 133	3 97.135в	96.670
STATE STAT	JAN27	96.875	96.930	96.875	96.885 (3.11) + 0.0200 96.900 (3.10) + 0.0200		1631	6099 + 1298	3 97.005B	96.815
SEP23 95.915 95.915 95.915 95.9125 95.915 (4.08) UNCH 9511 1307491 8081 98.7708 9.6815 NGC723 96.0625 96.0625 96.060 (3.94) UNCH 211 1336 648 86.308 95.8304 NGC725 96.025 96.025 96.025 96.025 96.025 96.025 96.000 (3.94) UNCH 211 1336 648 86.308 95.3304 NGC725 96.025	TOTAL SR1 FUT	96.880	96.880	*96.880	96.905 (3.09) + 0.0200					96.880
FEE26	SEP25	95.915 96.0625	95.915 96.0625	95.9125 96.0625	95.915 (4.08) UNCH					9.6815 95.8354
FEE26	NOV25	96.2175	96.220в	96.2125	96.215 (3.78) UNCH 96.2925 (3.70) UNCH		50	2803 + 83	3 96.315	95.910A
MAY-6	JAN26	96.3675	96.3825	96.3575A	96.360 (3.64) UNCH 96.420 (3.58) UNCH			5715 + 106	5 96.565в н 96.655в	96.045A
MAY-6	MAR26 APR26		96.540 96.575в		96.480 (3.52) + 0.0100 96.550 (3.45) + 0.0100			431 UNC	98 705B	9.680 96.430A
MAR32 95.865 95.865 95.865 95.875 (4.12) + 0.0150 9 46 + 1 96.2708 95.605 10.005	JUN26	96.690	96.665в 96.765	96.665	96.630 (3.37) + 0.0100 96.695 (3.30) + 0.0100	5590	503315	1149853 + 34799	н 96.670в 9 98.700в	96.525A 9.6785
MAR32 95.865 95.865 95.865 95.875 (4.12) + 0.0150 9 46 + 1 96.2708 95.605 10.005	DEC26	96.880	96.910 96.965	96.860	96.850 (3.15) + 0.0200 96.905 (3.09) + 0.0300	5136	624250	1126580 - 13890) 98.6/OB	9.6/6
MAR32 95.865 95.865 95.865 95.875 (4.12) + 0.0150 9 46 + 1 96.2708 95.605 10.005	JUN27	96.845	96.960 96.935	96.855 96.830	96.905 (3.09) + 0.0350 96.880 (3.12) + 0.0400	1069	370040 287339	765062 - 1483	98.650B L 98.375	9.6745
MAR32 95.865 95.865 95.865 95.875 (4.12) + 0.0150 9 46 + 1 96.2708 95.605 10.005	DEC27	96.745	96.890 96.845	96.785 96.735	96.840 (3.16) + 0.0450 96.790 (3.21) + 0.0500	4360	243441 265594	820380 - 1755 842026 + 535	98.360B 98.380B	9.666
MAR32 95.865 95.865 95.865 95.875 (4.12) + 0.0150 9 46 + 1 96.2708 95.605 10.005	JUN28	96.625	96.780 96.720 96.655	96 615	96.670 (3.33) + 0.0500 96.615 (3.38) + 0.0500	3500	154786	416657 - 24	1 98.525B	9.658A
MAR32 95.865 95.865 95.865 95.875 (4.12) + 0.0150 9 46 + 1 96.2708 95.605 10.005	DEC28	96.525	96.605 96.570	96.510 96.460	96.565 (3.43) + 0.0500 96.515 (3.48) + 0.0450	500	179019	336817 + 15740	98.505B 1 97 035	9.6515 9.64854
MAR32 95.865 95.865 95.865 95.875 (4.12) + 0.0150 9 46 + 1 96.2708 95.605 10.005	JUN29	96.435	96.525 96.430	96.410 96.365	96.465 (3.53) + 0.0400 96.420 (3.58) + 0.0400		60886	210308 + 2668 172459 + 1884	96.900 1 99.675B	95.230 95.260A
MAR32 95.865 95.865 95.865 95.875 (4.12) + 0.0150 9 46 + 1 96.2708 95.605 10.005	DEC29	96.340	96.390 96.380	96.320	96.370 (3.63) + 0.0350 96.320 (3.68) + 0.0300		61698	206808 + 3163		
MAR32 95.865 95.865 95.865 95.875 (4.12) + 0.0150 9 46 + 1 96.2708 95.605 10.005	JUN30	96.245	96.290 96.265	96.215 96.160	96.265 (3.73) + 0.0250 96.210 (3.79) + 0.0250		38717	106650 + 800	96.680в L 96.590	95.195A 95.515A
MAR32 95.865 95.865 95.865 95.875 (4.12) + 0.0150 9 46 + 1 96.2708 95.605 10.005	DEC30	96.145	96.170 96.145	96.110 96.060	96.160 (3.84) + 0.0250 96.105 (3.89) + 0.0200		28447	30731 + 1376 11410 + 126	96.490 96.425	95.495 95.485
MAR32 95.865 95.865 95.865 95.875 (4.12) + 0.0150 9 46 + 1 96.2708 95.605 10.005	JUN31	96.040 95.950	96.070 95.990	96.000 95.950	96 050 (3 95) + 0 0200		695	4613 - 582 2214 - 333	96.375	95.640A
JUN32 95.825 (4.1/) + 0.0100 12 UNCH 96.400 95.595 SEP32 95.780 (4.22) + 0.0050 77 UNCH 96.625B 95.480A DEC32 95.785 (4.26) UNCH 6 UNCH 95.950 95.550A MAR33 95.600 (4.31) - 0.0050 6 UNCH 96.255B 95.760A JUN33 95.690 (4.31) - 0.0050 3 UNCH 96.55B 95.760A JUN33 95.645 (4.35) - 0.0050 3 UNCH 95.905B DEC33 95.560 (4.44) - 0.0100 6 UNCH 95.910B JUN34 95.550 (4.44) - 0.0100 3 UNCH 95.910B TOTAL SR3 FUT 95.555 (4.47) - 0.0100 3 UNCH 95.900B TOTAL SR3 FUT 95.645 (4.35) - 0.0100 3 UNCH 95.900B TOTAL SR3 FUT	DEC31 MAR32	95.925 95.865	95.865	95.865	95.930 (4.07) + 0.0200 95.875 (4.12) + 0.0150		189 9	618 - 54 46 +	96.280 L 96.270в	95.605
JUN33 95.645 (4.35) - 0.0050 3 UNCH 95.9008 DEC33 6 UNCH 95.3108 95.560 (4.44) - 0.0100 6 UNCH 95.3108 JUN34 95.525 (4.47) - 0.0100 3 UNCH 95.4008 TOTAL SR3 FUT 95.525 (4.47) - 0.0100 3 UNCH 95.4008 TOTAL SR3 FUT 95.525 (4.47) - 0.0100 49 UNCH 95.4008 SEP25 92.4735 (7.52) + 0.0010 49 UNCH 92.520 92.2725A DEC25 92.9725 (7.02) + 0.0150 50 UNCH 93.010 92.385A MAR26 93.070 (6.93) - 0.0100 61 UNCH 93.125B 92.940A	SEP32				95.825 (4.17) + 0.0100 95.780 (4.22) + 0.0050			7 UNC	1 96.255B	95.480A
JUN33 95.645 (4.35) - 0.0050 3 UNCH 95.9008 DEC33 6 UNCH 95.3108 95.560 (4.44) - 0.0100 6 UNCH 95.3108 JUN34 95.525 (4.47) - 0.0100 3 UNCH 95.4008 TOTAL SR3 FUT 95.525 (4.47) - 0.0100 3 UNCH 95.4008 TOTAL SR3 FUT 95.525 (4.47) - 0.0100 49 UNCH 95.4008 SEP25 92.4735 (7.52) + 0.0010 49 UNCH 92.520 92.2725A DEC25 92.9725 (7.02) + 0.0150 50 UNCH 93.010 92.385A MAR26 93.070 (6.93) - 0.0100 61 UNCH 93.125B 92.940A	MAR33				95.735 (4.26) UNCH 95.690 (4.31) - 0.0050			6 UNC	н 96.255в	95.760A
TOTAL SR3 FUT T13 FUT SEP25 92.4735 (7.52) + 0.0010 49 UNCH 92.520 92.2725A DEC25 92.9725 (7.02) + 0.0150 50 UNCH 93.010 92.385A MAR26 93.070 (6.93) - 0.0100 61 UNCH 93.125B 92.940A	DEC33				95.560 (4.44) - 0.0100			6 UNC	н 95.310в	
SEP25 49 UNCH 92.520 92.2725A DEC25 92.9725 (7.02) + 0.0150 50 UNCH 93.010 92.385A MAR26 93.070 (6.93) - 0.0100 61 UNCH 93.125B 92.940A	TOTAL SR3 FUT				93.323 (4.47) - 0.0100					
	SEP25 DEC25				92.4735 (7.52) + 0.0010 92.9725 (7.02) + 0.0150			50 UNCI	+ 93.010	92.2725A 92.385A
	MAR26							61 UNC	н 93.125в	92.940A

INTEREST RATE FUTURES CONTINUED

Side 02





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CME Group, Inc. 20 South Wacker Drive, Chicago, Illinois 60606-7499.

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FINAL
INTEREST RATE FUTURES CONTINUED PG10 BULLETIN #242@

Tue, Dec 16, 2025 PG10

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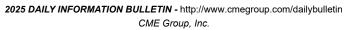
TI3 FUT JUN26 TOTAL TI3 FUT TIE FUT	 	 92.835 (7.16) -	0.0350			60 220	UNCH 93.170B	93.050
JAN26 FEB26 MAR26 TOTAL TIE FUT	 	 92.950 (7.05) 93.125 (6.87) + 93.095 (6.90) -	UNCH 0.0550 0.0300	 0	 0	15 45 31 91	UNCH 92.950B UNCH 93.100B UNCH 93.050B	92.920A 93.030A 93.200A
XEU FUT MAR26 TOTAL XEU FUT	 	 1.00 (99.00)	UNCH		0	30 30	UNCH 1.000	-3.750A

	GLOBEX OPEN	GLOBEX HIGH	GLOBEX LOW	SETT. PRICE IMM INDEX DISCOUNT % PT.CHGE.##		RTH GLOBEX® VOLUME VOLUME		OPEN INTEREST		CONTRACT	
1-YEAR	ERIS SOFR SWAP FUTURES										
DEC24				99.6457	(.35) +0.0001			924	UNCH	100.6600B 99.70	075A
MAR25				99.0984	(.90) +0.0001			900	UNCH	99.3975B 99.03	100
JUN25				99.3038	(.69) +0.0026			405	UNCH	100.0650B 99.18	.875A
SEP25				100.0431	(-0.04) +			1161	UNCH	100.2050B 99.78	850A
DEC25				100.2726	(-0.27) +			561	UNCH	100.5100B 100.3	1625
MAR26	100.1825	100.2125B	100.1650A	100.1850	(-0.18) +		27	1631 +	27	100.2500B 100.0	0675
TOTAL	1-VEAR ERTS SOER SWAR FITTI					0	27	5582 ±	27		

DEC25 MAR26 TOTAL 1-YEAR ER	100.1825 RIS SOFR SWA	.P FUTU	100	 .2125в	100.1650	100	.2726 .1850	(-0.04) + -0.27) + -0.18) +			27 27	561 1631 + 5582 +	UNCH 27 27	100.2030B 100.5100B 100.2500B	100.1625
					INTEREST	RATE FUTU	RES CON	TRA	CTS LAST T	RADE DAT	ES					
EXPIRATION:	DEC25	JAN26	FEB26	MAR26	APR26	MAY26	JUN2		JUL26	AUG26	SEP26	ост26	NOV26	DEC26		
3YR NOTE	12/31			03/31			06/3	0			09/30					
30D FED FD	12/31	01/30	02/27	03/31	04/30	05/29	06/3	0	07/31	08/31	09/30	10/30	11/30	12/31		
5YR NOTE	12/31			03/31			06/3	0			09/30					
2YR NOTE	12/31			03/31			06/3	0			09/30					
10YR NOTE	12/19			03/20			06/1	8			09/21					
30YR BOND	12/19			03/20			06/1	8			09/21					
EXPIRATION:	DEC25	MAR26	JUN26	SEP26	DEC26											
EURO DLR FUT	04/14	04/14	04/14	04/14	04/14											
MINI ED FUT	12/15	03/16	06/15	09/14	12/14											

INTEREST RATE FUTURES CONTINUED

10 Side 03





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PG10 BULLETIN #242@

FINAL
INTEREST RATE FUTURES CONTINUED

Tue, Dec 16, 2025 PG10

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						T & OTHER					
	DELIV CASH OR DAILY MT		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	
-YR NOTE	FUTURES										
EC25		72772		2874							
AR26			29828	230389		23559	5000	151250		166978	
OTALS:		72772	29828	233263		23559	5000	151250		167027	
O-YR BONE	D FUTURES										
EC25		1		35213							
AR26			17396	150128		2661		3626		38915	
UN26										51	
OTALS:		1	17396	185341		2661		3626		38966	
)-YR NOTE	E FUTURES										
EC25	252	52961	659	4668							
AR26			15601	321484		21621	1250	113100		190662	
UN26										406	
OTALS:	252	52961	16260	326152		21621	1250	113100		191068	
		EASURY NOTE									
		23320		2341							
EC25 AR26		23320	10683	2341 158152		13292				92534	
AKZ6 DTALS:		23320	10683 10683	160493		13292				92534 92688	
	OND EUT.::::		10003	T00433		13232				32000	
	OND FUTURES			20							
EC25		1000	0173	2072			2400	22270			
AR26		1000	8173	163338		3588	2400	22378		57773	
OTALS:		1000	8173	165410		3588	2400	22378		57773	
-YR NOTE											
EC25	147	17555		951							
AR26			7904	212966		45083	29500	66196		265732	
UN26		47555								331	
OTALS:	147	17555	7904	213917		45083	29500	66196		266063	
-YR NOTE	FUTURES										
EC25		50									
OTALS:		50								0	
0-YEAR 4.	.5% COUPON	UMBS TBA FU	Т								
OTALS:								412		0	
0-YEAR 5.	.0% COUPON	UMBS TBA FU	Г								
OTALS:								406		0	
	.5% COUPON	UMBS TBA FU	Т								
OTALS:	2001 011							1323		0	
	0% COURSE	LIMBE TRA EV	т					1323		Ü	
	.0% COUPON	UMBS TBA FU	ı					2072		•	
OTALS:								2073		0	
3-WEEK U.	.S. T-BILL	FUTURES									
EC25								3000			
OTALS:								3000		0	
LOOMBERG	IG DURATIO	N-HEDGED CRI	EDIT								
EC25								40			
AR26								40			
OTALS:								80		0	
ED FUND F	FUTURES										
EC25								15500		85174	
AN26								48799		137384	
ЕВ26							15000	89560		79952	
AR26								2500		17025	
PR26							14000	24000		80895	
AY26										26827	
UN26										11709	
UL26										11539	
UG26										7170	
EP26										6585	
ст26										2511	
ov26										11906	
EC26								2477		586	
AN27 EB27										269 187	

INTEREST RATE FUTURES CONTINUED

10 Side 04





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FINAL
INTEREST RATE FUTURES CONTINUED PG10 BULLETIN #242@

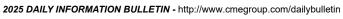
Tue, Dec 16, 2025 PG10

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. 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.

COMMENDER PUTURES 1877 1878 1879 1	MAY27			 	 			 17
MAZES						29000	182836	479772
MARP								
TATALS: 1987 1988 19				 	 			
Marches Marc				 	 			 0
DECCS		IG CREDIT	FUTURES					-
TOTALE				 	 		205	
								0
MARCE	ONE-MONTH	SOFR FUTUR	ES					
FERE/6	DEC25			 	 		26100	 104382
MAPER	JAN26			 	 		19470	 137214
MAZÉ				 	 			
MAY-76								
1944								
MILES								
PEPER				 	 			
CT_26	AUG26			 	 			 8013
NOVER 1908	SEP26			 	 			 9425
DEC.26								
MARZ								
FEBT2								
TOTALS: TRICE-MONTH SOUTE FUTURES TRICE-MONTH SOUTE FUTURES SEP2S								
SEP25							63547	418535
OCT255	THREE-MONT	TH SOFR FUT	URES					
NOV25	SEP25			 	 			 97924
DEC25	ост25			 	 		800	 2193
JANA26	NOV25			 	 		800	 708
MARZ66								
175418 1								
SEP26								
MAR27 3710 12368 112266 SP27 760 300 16368 140345 DEC27 760 3000 20768 70472 MAR28 760 3500 15100 35765 JUN28 500 15100 9584 DEC28 500 10500 96854 DEC28 500 3000 66053 MAR29 500 49714 JUN29 500 28884 SEP29 500 28555 DEC30 500 27251 JUN30								
NUN27 760 12368 112266 SEP27 760 3000 16368 140345 1				 		3200		
SEP27	MAR27			 	 3710		16884	 68337
DEC27				 				
MAR28 760 3500 15100 35765 JUN28 5500 17153 112657 SEP28 500 10500 98584 DEC28 500 3000 66053 MAR29 500 28864 SEP29 500 28655 DEC29 500 28655 DEC29 30707 30707 MAR30 9062 27251 30707 MR30 9062 12785 SEP30				 				
11265 1126				 				
SEP28								
MAR29 500 49714 JUN29 500 28884 SEP29 500 29655 DEC29 30707 MAR30 9062 SEP30 9062 SEP30 9062 SEP30 9062 SEP30 9062 SEP30 954 3290 MAR31 1947 JUN31				 	 			
JUN29	DEC28			 	 	500	3000	 66053
SEP29 30707 DEC29 30707 MAR30 27251 JUN30 9062 SEP30 11288 DEC30 11288 DEC31 1947 JUN31 1168 SEP31 1168 SEP31 195 MAR32 10550 17200 331580 1886162 T-YEAR ERIS SOFR SWAP FUTURES <t< td=""><td>MAR29</td><td></td><td></td><td> </td><td> </td><td></td><td>500</td><td> 49714</td></t<>	MAR29			 	 		500	 49714
DEC29				 	 			
MAR30								
SEP30 9062 SEP30 11288 DEC30 954 3290 MAR31 1947 JUN31 1168 SEP31 1168 SEP31 1168 SEP31 1168 DEC31 195 MAR32 1720 TOTALS: 1720 TOTALS: 1377 TOTALS: 1377 TOTALS: 1377 TOTALS: 1377 TOTALS: 1377 TOTALS: 1377 TOTALS: 1377 TOTALS: 1377 TOTALS:								
SEP30 11288 DEC30 954 3290 MAR31 1947 JUN31 1168 SEP31 1168 SEP31 1168 SEP31 1318 DEC31 195 MAR32 17200 331580 1886162 1YEAR ERIS SOFR SWAP FUTURES </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>								
MAR31 1947 JUN31				 	 			
JUN31 1168 SEP31 318 DEC31 195 MAR32 17200 331580 1886162 1-YEAR ERIS SOFR SWAP FUTURES 1377 488 TOTALS: 1377 488 TOTALS: 488 1271 TOTALS: 4545 402 TOTALS: 4545 402 TOTALS: 7652 1727 TOTALS:	DEC30			 	 		954	 3290
SEP31 318 DEC31 195 MAR32 17 TOTALS: 1886162 TOTALS: 1377 488 TOTALS: 488 1377 488 TOTALS: 488 488 488 488 456 402 402 4545 402 4545 4545 4545					 			
DEC31 195 MAR32 17 TOTALS: 10550 17200 331580 1886162 1-YEAR ERIS SOFR SWAP FUTURES 488 TOTALS: 488 TOTALS: 488 TOTALS: 488 TOTALS: 488 MAR26 402 TOTALS: 4545 402 MAR26 7652 1727 TOTALS:								
MAR32 17 TOTALS: 10550 17200 331580 1886162 1-YEAR ERIS SOFR SWAP FUTURES 488 TOTALS: 488 TOTALS: 488 TOTALS: 488 TOTALS: 488 TOTALS: 488 TOTALS: 4545 402 TOTALS: 7652 1727 TOTALS: 7652								
TOTALS: 10550 17200 331580 1886162 1-YEAR ERIS SOFR SWAP FUTURES MAR26 1271 7-YEAR ERIS SOFR SWAP FUTURES MAR26								
MAR26 1377 488 TOTALS:					10550	17200	331580	
TOTALS:		S SOFR SWA	P FUTURES					
7-YEAR ERIS SOFR SWAP FUTURES MAR26 4545 402 TOTALS:	MAR26			 	 		1377	 488
MAR26 4545 402 TOTALS:	TOTALS:						2667	1271
TOTALS: 17979 2993 3-YEAR ERIS SOFR SWAP FUTURES MAR26 7652 1727 TOTALS: 50998 2980	7-YEAR ERI	S SOFR SWA	P FUTURES					
3-YEAR ERIS SOFR SWAP FUTURES MAR26 7652 1727 TOTALS: 50998 2980	MAR26			 	 		4545	 402
MAR26 7652 1727 TOTALS: 50998 2980	TOTALS:						17979	2993
TOTALS: 50998 2980	3-YEAR ERI	S SOFR SWA	P FUTURES					
4-YEAR ERIS SOFR SWAP FUTURES							50998	2980
	4-YEAR ERI	LS SOFR SWA	P FUTURES					

INTEREST RATE FUTURES CONTINUED

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FINAL
INTEREST RATE FUTURES CONTINUED PG10 BULLETIN #242@

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TOTALS:						1308	1739
30-YEAR ER	RIS SOFR SW	AP FUTURES					
TOTALS:							478
15-YEAR ER	RIS SOFR SW	AP FUTURES					
TOTALS:						7242	49
2-YEAR ERI	S SOFR SWA	P FUTURES					
DEC25			 	 	583	65838	 908
MAR26			 	 	764	47308	 315
TOTALS:					1347	113911	3768
5-YEAR ERI	S SOFR SWA	P FUTURES					
DEC25			 	 		84318	 526
MAR26			 	 	108	64037	 653
TOTALS:					108	149085	3891
10-YEAR ER	RIS SOFR SW	AP FUTURES					
DEC25			 	 		148169	 2332
MAR26			 	 	880	118101	 2237
TOTALS:					880	266270	16377