





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

*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=BD, A=ASK, N=NO MINIMAL, 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.

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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
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										

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



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10-YEAR ERI5 SOFR SWAP FUTURES										
MAR26	---	---	---	---	---	---	1200	2000	---	7118
TOTALS:							1200	2000		27635