

Three-Month SOFR Final Settlement Report

As of 9/16/2026

Contract Month	Contract Code	Final Settlement Price	Open Interest as of Last Trade Date	Last Trade Date
Jun-26	FS3.OF.26M	96.3537	50,994	09/15/26
Mar-26	FS3.OF.26H	96.3636	42,010	06/16/26
Dec-25	FS3.OF.25Z	96.3108	57,117	03/17/26
Sep-25	FS3.OF.25U	95.9134	16,749	12/16/25
Jun-25	FS3.OF.25M	95.6240	10,515	09/16/25
Mar-25	FS3.OF.25H	95.6577	2,232	06/17/25
Dec-24	FS3.OF.24Z	95.6344	464	03/18/25
Sep-24	FS3.OF.24U	95.2338	129	12/17/24