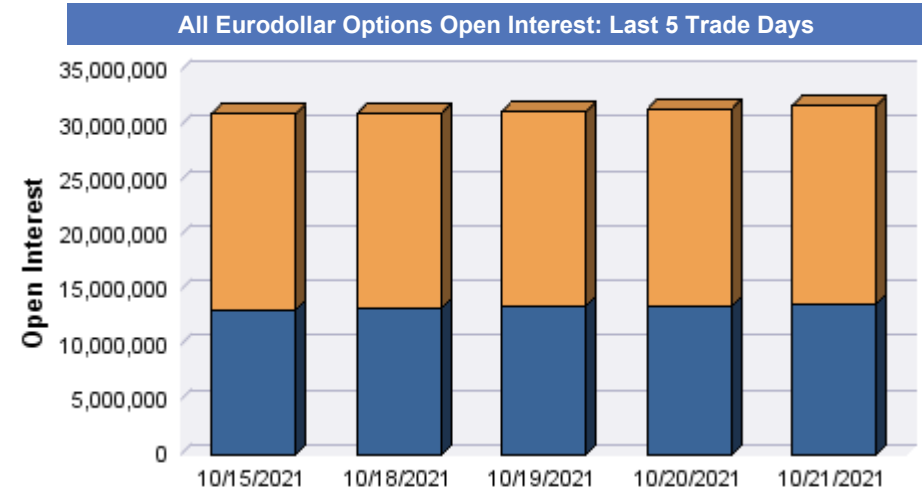
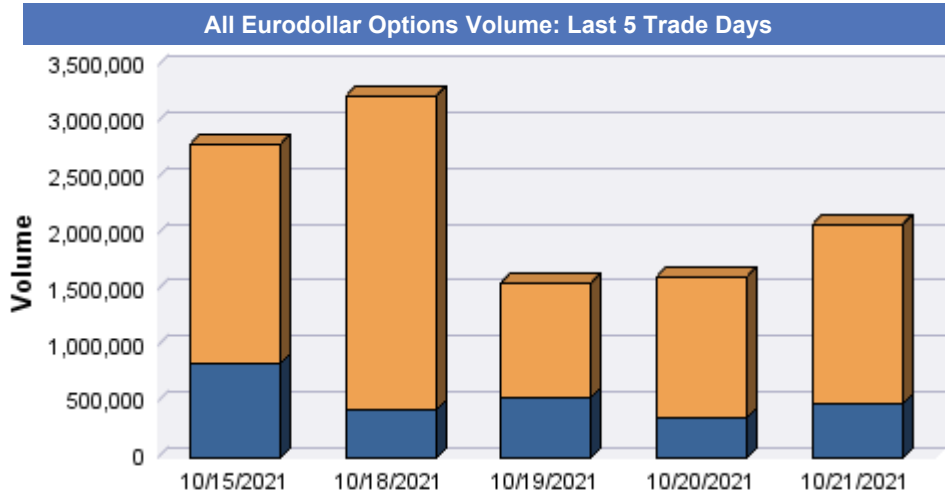


Eurodollar Market Update: Option Market Overview



For questions or concerns regarding this report please contact Dave Reif at +1(312)648-3839



Put Call Description
■ Put Option ■ Call Option

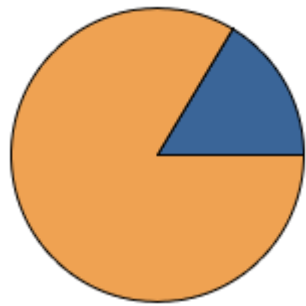
Put Call Description
■ Put Option ■ Call Option

	Call Option	Put Option	% in Call Options	% in Put Options	Total
10/15/2021	841,782	1,953,564	30.11%	69.89%	2,795,346
10/18/2021	413,087	2,812,139	12.81%	87.19%	3,225,226
10/19/2021	533,512	1,024,340	34.25%	65.75%	1,557,852
10/20/2021	351,073	1,263,281	21.75%	78.25%	1,614,354
10/21/2021	482,469	1,597,257	23.20%	76.80%	2,079,726

	Call Option	Put Option	% in Call Options	% in Put Options	Total
10/15/2021	13,133,193	17,869,829	42.36%	57.64%	31,003,022
10/18/2021	13,290,508	17,732,955	42.84%	57.16%	31,023,463
10/19/2021	13,475,821	17,740,767	43.17%	56.83%	31,216,588
10/20/2021	13,531,089	17,915,367	43.03%	56.97%	31,446,456
10/21/2021	13,634,410	18,110,406	42.95%	57.05%	31,744,816

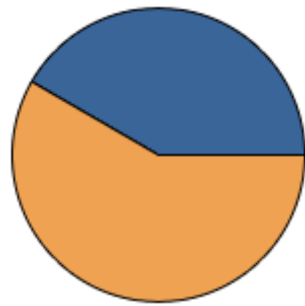
For questions or concerns regarding this report please contact Dave Reif at +1(312)648-3839

VOLUME: Put Call Breakdown for Eurodollar Options on Trade Date: 10/21/2021



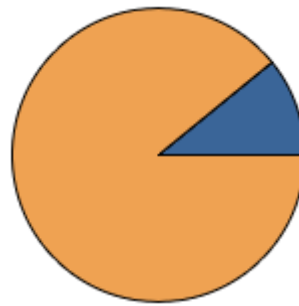
ED

■ Call Option ■ Put Option



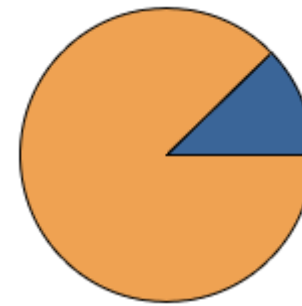
E0 (REDS)

■ Call Option ■ Put Option



E2 (GREENS)

■ Call Option ■ Put Option

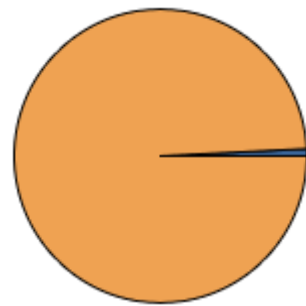


E3 (BLUES)

■ Call Option ■ Put Option

E5

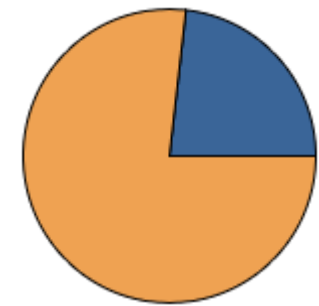
■ Put Option



E4 (GOLDS)

■ Call Option ■ Put Option

Symbol	Call Option Volume	Put Option Volume	% in Call Options	% in Put Options	Total
ED	114,388	583,096	16.40%	83.60%	697,484
E0 (REDS)	294,460	411,962	41.68%	58.32%	706,422
E2 (GREENS)	43,526	357,028	10.87%	89.13%	400,554
E3 (BLUES)	29,845	213,617	12.26%	87.74%	243,462
E4 (GOLDS)	250	31,554	0.79%	99.21%	31,804
E5					
Total	482,469	1,597,257	23.20%	76.80%	2,079,726



All Eurodollar Options

■ Call Option ■ Put Option

VOLUME: Top Eurodollar Options Traded On: 10/21/2021

Top Options Products Traded On: 10/21/2021

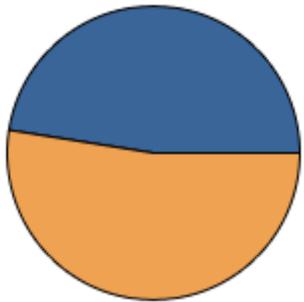
Product Short Desc	Month	Volume
2YR MIDCRV PUT	DEC21	305,462
EURO DLR PUT	JUN22	285,400
1YR MIDCRV PUT	DEC21	248,811
1YR MIDCRV CALL	DEC21	162,452
3YR MIDCRV PUT E3 O P	DEC21	161,288
EURO DLR PUT	DEC22	91,129
EURO DLR CALL	DEC22	73,565
1YR MIDCRV CALL	SEP22	73,080
EURO DLR PUT	SEP22	54,002
1YR MIDCRV PUT	MAR22	53,782
EURO DLR PUT	DEC21	52,792
1YR MIDCRV PUT	NOV21	44,620
1YR MIDCRV PUT	SEP22	36,580
2YR MIDCRV CALL	DEC21	33,847
EURO DLR PUT	MAR22	31,693
1YR MIDCRV CALL	NOV21	29,727
EURO DLR PUT	MAR23	26,400
2YR MIDCRV PUT	NOV21	26,167

Top Traded Strikes for Select Products Traded On: 10/21/2021

ED Options	Month	Strike	Volume	E0 Options	Month	Strike	Volume
EURO DLR PUT	JUN22	9,962	109,636	1YR MIDCRV PUT	DEC21	9,900	59,632
EURO DLR PUT	JUN22	9,937	97,181	1YR MIDCRV CALL	DEC21	9,937	50,600
EURO DLR PUT	JUN22	9,950	28,271	1YR MIDCRV PUT	DEC21	9,912	37,862
EURO DLR CALL	DEC22	9,975	27,626	1YR MIDCRV PUT	DEC21	9,887	37,624
EURO DLR PUT	SEP22	9,925	26,148	1YR MIDCRV CALL	SEP22	9,875	35,750
E2 Options	Month	Strike	Volume	E3 Options	Month	Strike	Volume
2YR MIDCRV PUT	DEC21	9,800	145,204	3YR MIDCRV PUT E3 O P	DEC21	9,800	40,732
2YR MIDCRV PUT	DEC21	9,825	58,690	3YR MIDCRV PUT E3 O P	DEC21	9,825	33,811
2YR MIDCRV PUT	DEC21	9,850	32,080	3YR MIDCRV PUT E3 O P	DEC21	9,812	23,100
2YR MIDCRV CALL	DEC21	9,875	23,709	3YR MIDCRV PUT E3 O P	DEC21	9,775	17,600
2YR MIDCRV PUT	DEC21	9,812	14,000	3YR MIDCRV PUT E3 O P	DEC21	9,787	16,150
E4 Options	Month	Strike	Volume	All Eurodollar Options	Month	Strike	Volume
4YR MIDCRV PUT	MAR22	9,750	6,000	2YR MIDCRV PUT	DEC21	9,800	145,204
4YR MIDCRV PUT	NOV21	9,787	4,875	EURO DLR PUT	JUN22	9,962	109,636
4YR MIDCRV PUT	DEC21	9,800	4,550	EURO DLR PUT	JUN22	9,937	97,181
4YR MIDCRV PUT	DEC21	9,812	4,000	1YR MIDCRV PUT	DEC21	9,900	59,632
E5 Options	Month	Strike	Volume	2YR MIDCRV PUT	DEC21	9,825	58,690
				1YR MIDCRV CALL	DEC21	9,937	50,600
				3YR MIDCRV PUT E3 O P	DEC21	9,800	40,732
				1YR MIDCRV PUT	DEC21	9,912	37,862
				1YR MIDCRV PUT	DEC21	9,887	37,624
				1YR MIDCRV CALL	SEP22	9,875	35,750

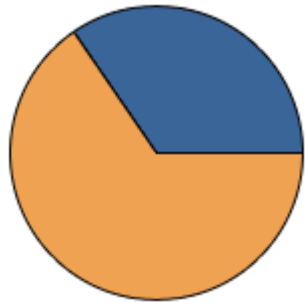
For questions or concerns regarding this report please contact Dave Reif at +1(312)648-3839

OPEN INTEREST: Put Call Breakdown for Eurodollar Options on Trade Date 10/21/2021



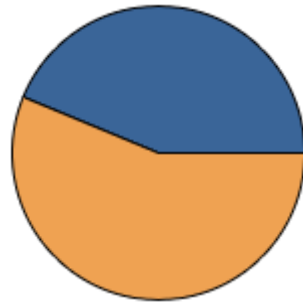
ED

■ Call Option ■ Put Option



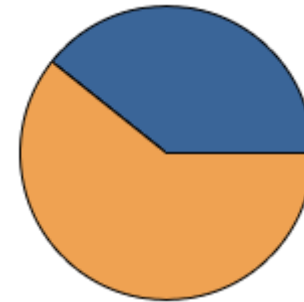
E0 (REDS)

■ Call Option ■ Put Option



E2 (GREENS)

■ Call Option ■ Put Option

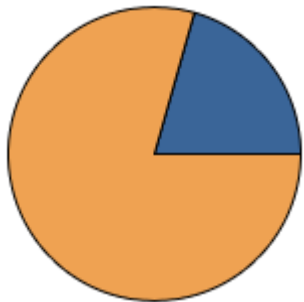


E3 (BLUES)

■ Call Option ■ Put Option

E5

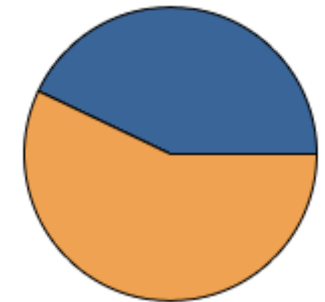
■ Put Option



E4 (GOLDS)

■ Call Option ■ Put Option

Symbol	Call Option OI	Put Option OI	% in Call Options	% in Put Options	Total
ED	7,841,598	8,664,653	47.51%	52.49%	16,506,251
E0 (REDS)	2,459,816	4,655,927	34.57%	65.43%	7,115,743
E2 (GREENS)	2,033,054	2,611,045	43.78%	56.22%	4,644,099
E3 (BLUES)	1,225,531	1,891,945	39.31%	60.69%	3,117,476
E4 (GOLDS)	74,411	286,836	20.60%	79.40%	361,247
E5					
All	13,634,410	18,110,406	42.95%	57.05%	31,744,816



All Eurodollar Options

■ Call Option ■ Put Option

Eurodollar Market Update: Option Market Overview



For questions or concerns regarding this report please contact Dave Reif at +1(312)648-3839

OPEN INTEREST: Top Eurodollar Options On 10/21/2021

Top Open Interest Products On: 10/21/2021			
Product Short Desc	Month	Open Interest	OI Diff
1YR MIDCRV PUT	DEC21	2,368,289	31440
EURO DLR CALL	DEC21	1,868,759	430
2YR MIDCRV PUT	DEC21	1,542,462	98374
EURO DLR PUT	DEC21	1,495,576	36089
EURO DLR PUT	JUN22	1,467,456	-87731
EURO DLR PUT	DEC22	1,375,883	10662
EURO DLR CALL	MAR22	1,364,268	1412
3YR MIDCRV PUT E3 O	DEC21	1,342,077	-35477
1YR MIDCRV CALL	DEC21	1,240,198	-21029
EURO DLR PUT	MAR22	1,233,196	15744
2YR MIDCRV CALL	DEC21	1,043,905	20504
1YR MIDCRV PUT	MAR22	1,039,693	-4729
EURO DLR PUT	SEP22	992,381	11826
EURO DLR CALL	JUN22	984,057	5530
EURO DLR CALL	MAR23	814,051	-701
EURO DLR CALL	DEC22	810,153	-7202
EURO DLR PUT	MAR23	662,517	-10886
3YR MIDCRV CALL E3 O	DEC21	620,325	10130

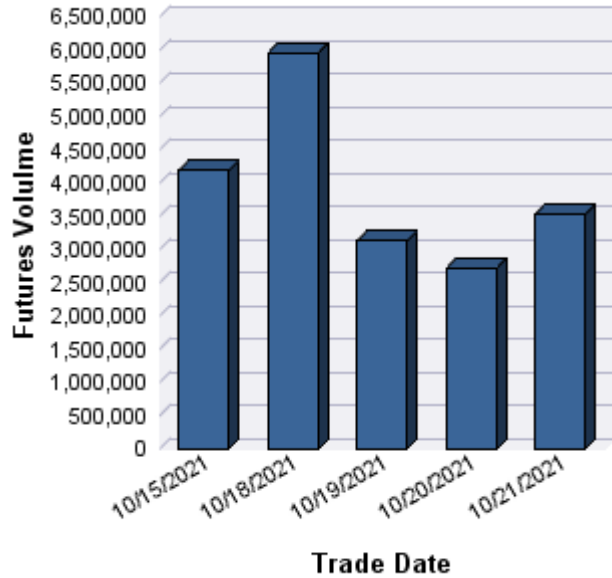
Top Open Interest by Strike On: 10/21/2021									
ED Options					E0 Options				
Month	Strike	OI	OI Diff		Month	Strike	OI	OI Diff	
MAR23	9975	402,424	UNCHG		DEC21	9950	460,766	-2968	
DEC21	9987	376,331	-60		DEC21	9937	458,494	319	
DEC21	10000	372,985	5		DEC21	9962	412,819	-26382	
MAR22	9987	309,425	2		DEC21	9925	368,265	-2015	
DEC21	9975	295,261	-15		DEC21	9962	266,446	UNCHG	
E2 Options					E3 Options				
Month	Strike	OI	OI Diff		Month	Strike	OI	OI Diff	
DEC21	9875	211,806	2149		MAR22	9950	219,705	UNCHG	
DEC21	9925	163,666	UNCHG		DEC21	9825	211,450	-17714	
MAR22	10000	159,038	UNCHG		DEC21	9750	185,180	602	
DEC21	9862	153,136	-500		DEC21	9800	182,327	4933	
DEC21	9937	140,437	20		DEC21	9887	136,619	UNCHG	
E4 Options					All Eurodollar Options				
Month	Strike	OI	OI Diff		Month	Strike	OI	OI Diff	
DEC21	9737	40,123	-2		DEC21	9950	460,766	-2968	
DEC21	9775	36,462	-751		DEC21	9937	458,494	319	
DEC21	9800	35,087	4050		DEC21	9962	412,819	-26382	
DEC21	9762	25,367	UNCHG		MAR23	9975	402,424	UNCHG	
DEC21	9700	20,748	-1		DEC21	9987	376,331	-60	
E5 Options									
Month	Strike	OI	OI Diff		Month	Strike	OI	OI Diff	
					DEC21	####	372,985	5	
					DEC21	9925	368,265	-2015	
					MAR22	9987	309,425	2	
					DEC21	9975	295,261	-15	
					JUN22	9962	283,882	-47064	

Eurodollar Market Update: Futures Market Overview



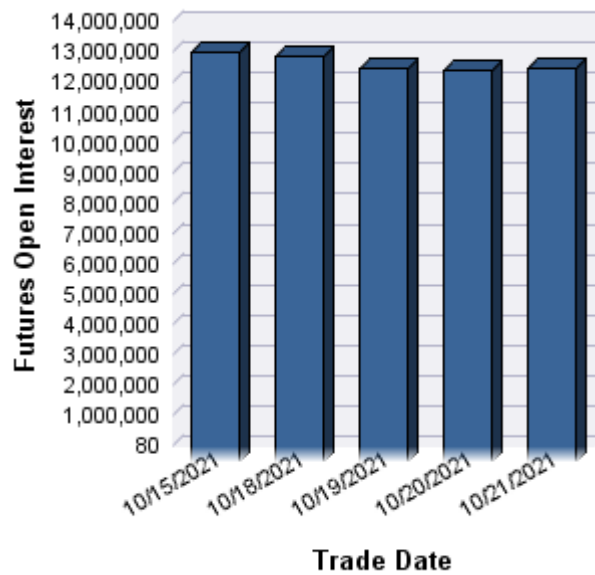
For questions or concerns regarding this report please contact Dave Reif at +1(312)648-3839

Eurodollar Futures Volume: Last 5 Trade Days



Trade Date	Futures Volume
10/15/2021	4,175,195
10/18/2021	5,950,632
10/19/2021	3,115,738
10/20/2021	2,708,932
10/21/2021	3,521,046

Eurodollar Futures OI: Last 5 Trade Days



Trade Date	Futures Open Interest
10/15/2021	12,962,016
10/18/2021	12,827,103
10/19/2021	12,424,747
10/20/2021	12,375,461
10/21/2021	12,456,280

Top Expirations Traded On: 10/21/2021

Contract Month Year (MONYY)	Volume
DEC22	505,762
JUN22	331,893
SEP22	301,940
DEC23	293,173
MAR23	259,960
JUN23	242,878
SEP23	240,542
MAR22	240,201
DEC24	195,236
DEC21	175,170
MAR24	135,951
JUN24	118,507
SEP24	101,267
MAR25	66,085
SEP25	59,119
JUN25	52,099
DEC25	41,795
SEP26	37,453
MAR26	28,890
NOV21	28,800