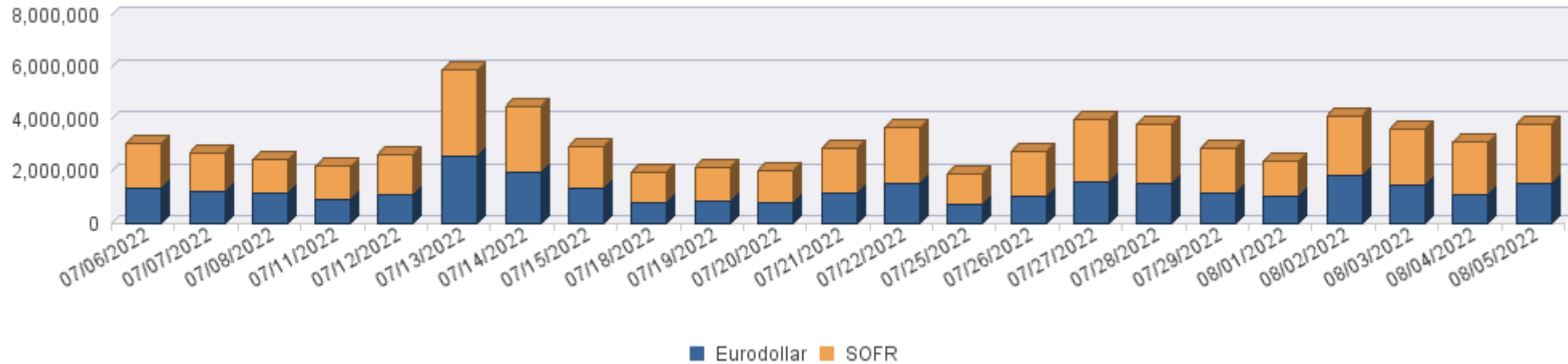


For questions or concerns regarding this report please contact Arthur D. Lobao at +1(773) 382-6806

Futures						
Date	SOFR Fut. Volume	ED Fut. Volume	SOFR Fut. OI	ED Fut. OI	SOFR Fut. Volume % of ED Fut. Volume	SOFR Fut. OI % of ED Fut. OI
08/05/2022	2,259,710	1,519,420	7,351,877	9,670,688	148.7%	76.0%
08/04/2022	1,997,363	1,085,805	7,288,679	9,585,624	184.0%	76.0%
08/03/2022	2,176,601	1,432,389	7,338,297	9,579,471	152.0%	76.6%
08/02/2022	2,319,327	1,799,507	7,334,323	9,609,609	128.9%	76.3%
08/01/2022	1,349,989	1,011,515	7,376,535	9,558,879	133.5%	77.2%
<b>Average:</b>	<b>2,020,598</b>	<b>1,369,727</b>	<b>7,337,942</b>	<b>9,600,854</b>	<b>147.5%</b>	<b>76.4%</b>

SOFR & ED Futures Volume: Rolling Month

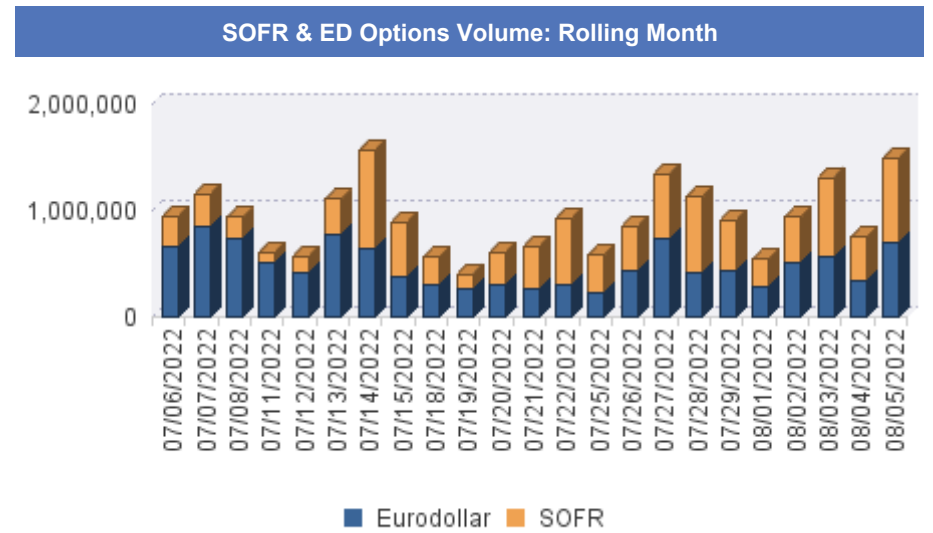


# SOFR / ED Market Update: Volumes & OI



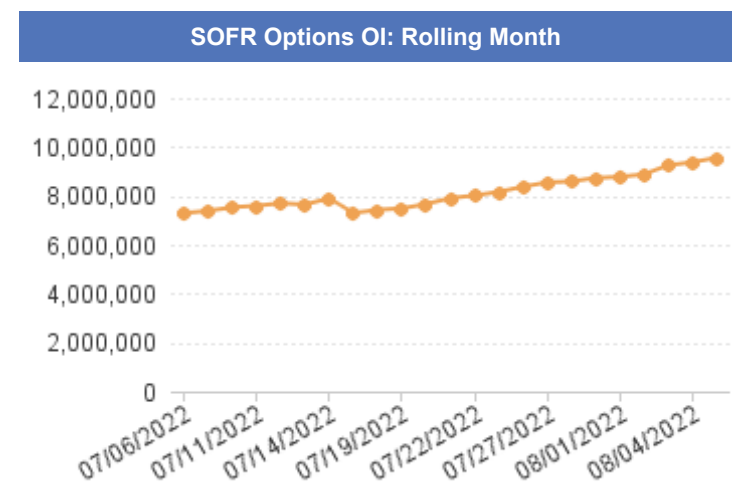
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Options						
Date	SOFR Opt. Volume	ED Opt. Volume	SOFR Opt. OI	ED Opt. OI	SOFR Opt. Volume % of ED Opt. Volume	SOFR Opt. OI % of ED Opt. OI
08/05/2022	801,904	684,400	9,569,356	29,503,464	117.2%	32.4%
08/04/2022	414,033	323,792	9,375,556	29,445,787	127.9%	31.8%
08/03/2022	749,807	551,997	9,260,847	29,451,305	135.8%	31.4%
08/02/2022	426,955	504,731	8,885,217	29,302,054	84.6%	30.3%
08/01/2022	260,839	268,111	8,778,974	29,236,414	97.3%	30.0%
<b>Average:</b>	<b>530,708</b>	<b>466,606</b>	<b>9,173,990</b>	<b>29,387,805</b>	<b>113.7%</b>	<b>31.2%</b>



### Options Volume Venue Breakdown

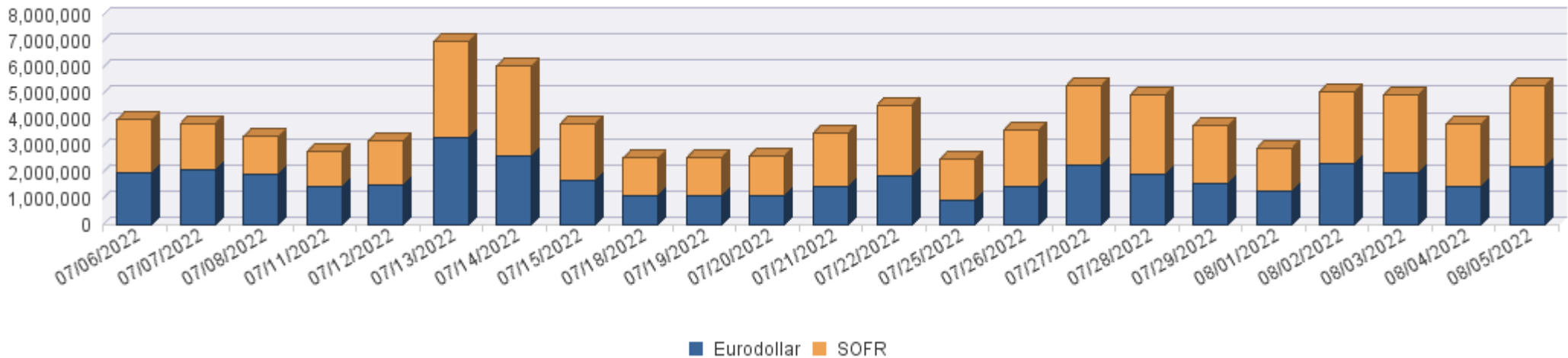
Date	Total SOFR Opt.	GBX	Floor	Block	Total ED Opt. Volume	GBX	Floor	Block
08/05/2022	801,904	127,254	672,150	2,500	684,400	183,328	389,572	111,500
08/04/2022	414,033	71,049	302,984	40,000	323,792	127,748	196,044	
08/03/2022	749,807	238,499	373,808	137,500	551,997	240,428	305,569	6,000
08/02/2022	426,955	104,161	312,794	10,000	504,731	122,176	382,555	
08/01/2022	260,839	57,794	119,045	84,000	268,111	135,136	132,975	
<b>MTD Avg:</b>	<b>530,708</b>	<b>119,751</b>	<b>356,156</b>	<b>54,800</b>	<b>466,606</b>	<b>161,763</b>	<b>281,343</b>	<b>23,500</b>



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Futures & Options						
Date	SOFR F&O Volume	ED F&O Volume	SOFR F&O OI	ED F&O OI	SOFR F&O Volume % of ED F&O Volume	SOFR F&O OI % of ED F&O OI
08/05/2022	3,061,614	2,203,820	16,921,233	39,174,152	138.9%	43.2%
08/04/2022	2,411,396	1,409,597	16,664,235	39,031,411	171.1%	42.7%
08/03/2022	2,926,408	1,984,386	16,599,144	39,030,776	147.5%	42.5%
08/02/2022	2,746,282	2,304,238	16,219,540	38,911,663	119.2%	41.7%
08/01/2022	1,610,828	1,279,626	16,155,509	38,795,293	125.9%	41.6%
<b>Average:</b>	<b>2,551,306</b>	<b>1,836,333</b>	<b>16,511,932</b>	<b>38,988,659</b>	<b>138.9%</b>	<b>42.4%</b>

SOFR & ED F&O Volume: Rolling Month



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SOFR & ED Settlement Prices by Contract Month

Futures Settlement Prices by Contract Month as of: 8/5/22			Price Spreads
Month	ED Futures	SR3 Futures	SR3 Fut. / ED Fut.
2022-08	96.9925	97.2225	0.2300
2022-09	96.5350	96.8200	0.2850
2022-10	96.3450	96.6450	0.3000
2022-12	96.0300	96.4250	0.3950
2023-03	96.0950	96.3900	0.2950
2023-06	96.2700	96.5700	0.3000
2023-09	96.5100	96.7700	0.2600
2023-12	96.6950	96.9550	0.2600
2024-03	96.8600	97.1200	0.2600
2024-06	97.0050	97.2650	0.2600
2024-09	97.1050	97.3650	0.2600
2024-12	97.1800	97.4400	0.2600
2025-03	97.2550	97.5150	0.2600
2025-06	97.3000	97.5600	0.2600

SOFR Options Most Active Strikes: SR3 as of 8/5/22

SR3 Options	Month	Strike Price	Volume
SR3 OPT SR3 O P	2022-09	96.62	42,410
SR3 OPT SR3 O P	2022-09	96.56	29,105
SR3 OPT SR3 O P	2022-12	96.00	29,000
SR3 OPT SR3 O P	2022-09	96.75	28,850
SR3 OPT SR3 O C	2022-12	97.50	25,695

SOFR Options Most Active Strikes: Serials and Mid-Curves as of 8/5/22

Other SOFR Opt.	Month	Strike Price	Volume
S0 OPT S0 O C	2022-12	97.75	7,808
S0 OPT S0 O P	2022-09	96.50	6,400
S0 OPT S0 O P	2022-12	96.00	6,000
S0 OPT S0 O P	2022-12	96.37	6,000
S0 OPT S0 O C	2022-12	98.00	5,550

# SOFR / ED Market Update: OI by Nearest Upcoming Contract Months



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## SOFR & ED Futures OI by Nearest Upcoming Contract Months

Futures Open Interest by Contract Month as of 8/5/22			SOFR Fut. OI % of Total	ED Fut. OI % of Total
Month	SOFR Futures	ED Futures		
2022-08	183,312	99,363	2.9%	1.1%
2022-09	722,014	1,026,176	11.6%	11.4%
2022-10	82,858	71,131	1.3%	0.8%
2022-12	1,027,554	1,640,601	16.5%	18.2%
2023-03	1,041,292	1,076,185	16.7%	12.0%
2023-06	834,529	823,981	13.4%	9.2%
2023-09	488,733	811,306	7.8%	9.0%
2023-12	562,540	1,009,658	9.0%	11.2%
2024-03	391,092	476,574	6.3%	5.3%
2024-06	220,903	425,741	3.5%	4.7%
2024-09	170,734	449,683	2.7%	5.0%
2024-12	279,561	690,514	4.5%	7.7%
2025-03	121,804	246,935	2.0%	2.7%
2025-06	119,311	145,858	1.9%	1.6%

## SOFR & ED Options OI by Nearest Upcoming Contract Months

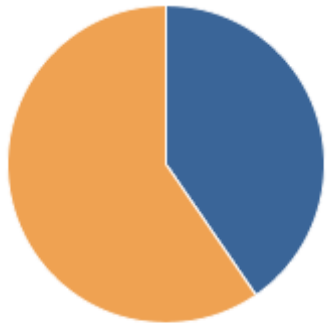
Options Open Interest by Contract Month as of 8/5/22			SOFR Opt. OI % of Total	ED Opt. OI % of Total
Month	SOFR Options	ED Options		
2022-08	1,273,591	1,197,424	13.3%	4.1%
2022-09	2,373,382	7,820,491	24.8%	26.5%
2022-10	900,565	473,563	9.4%	1.6%
2022-11	163,653	132,670	1.7%	0.4%
2022-12	2,678,288	10,333,966	28.0%	35.1%
2023-01	27,506	96,311	0.3%	0.3%
2023-03	848,339	3,344,613	8.9%	11.3%
2023-06	563,700	2,058,633	5.9%	7.0%
2023-09	76,136	1,206,548	0.8%	4.1%
2023-12	488,225	1,411,082	5.1%	4.8%
2024-03	84,523	729,823	0.9%	2.5%
2024-06	36,301	335,703	0.4%	1.1%
2024-09	9,908	232,685	0.1%	0.8%
2024-12	33,915	57,451	0.4%	0.2%
2025-03	5,600	35,472	0.1%	0.1%
2025-06	5,724	16,014	0.1%	0.1%

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SOFR & ED Average Daily Volume - MTD & YTD

	SOFR Fut. ADV	ED Fut. ADV	SOFR Opt. ADV	ED Opt. ADV	SOFR Fut. ADV % of ED Fut. ADV	SOFR Opt. ADV % of ED Opt. ADV
<b>MTD</b>	2,020,598	1,369,727	530,708	466,606	147.5%	113.7%
<b>YTD</b>	1,483,768	2,035,141	178,549	1,053,142	72.9%	17.0%

MTD SOFR Fut. / ED Fut. Volume Breakdown



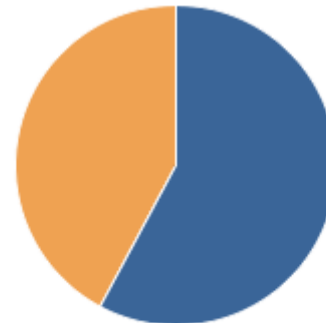
■ Eurodollar ■ SOFR

MTD SOFR Opt. / ED Opt. Volume Breakdown



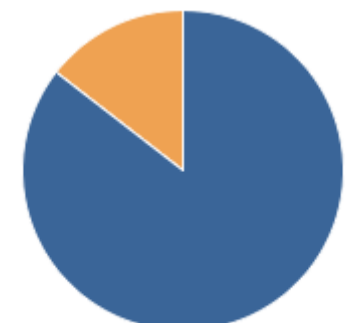
■ Eurodollar ■ SOFR

YTD SOFR Fut. / ED Fut. Volume Breakdown



■ Eurodollar ■ SOFR

YTD SOFR Opt. / ED Opt. Volume Breakdown



■ Eurodollar ■ SOFR

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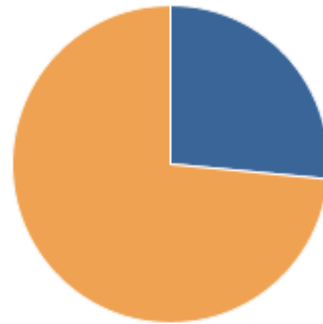
**SOFR Options Put / Call Volume Breakdown for: 8/5/22**

**SR3 Options**



■ Call Option ■ Put Option

**S0 Options**



■ Call Option ■ Put Option

**S2 Options**

■ Call Option ■ Put Option

**S3 Options**



■ Call Option ■ Put Option

**S4 Options**

■ Call Option

**S5 Options**

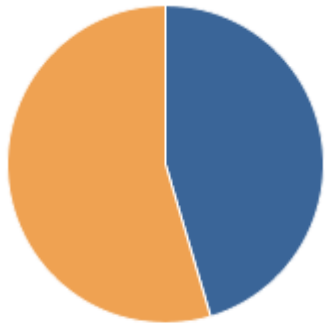
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Symbol	Call Option Volume	Put Option Volume
S0	21,748	60,319
S2	0	0
S3	250	250
S4	0	
SR3	287,576	431,761
<b>Sum:</b>	<b>309,574</b>	<b>492,330</b>

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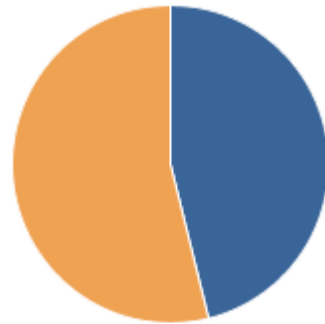
SOFR Options Put / Call OI Breakdown for: 8/5/22

SR3 Options



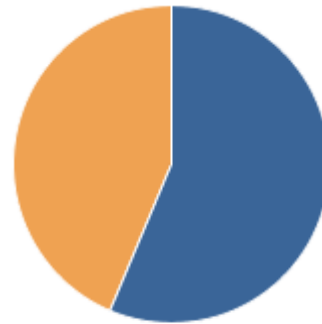
■ Call Option ■ Put Option

S0 Options



■ Call Option ■ Put Option

S2 Options



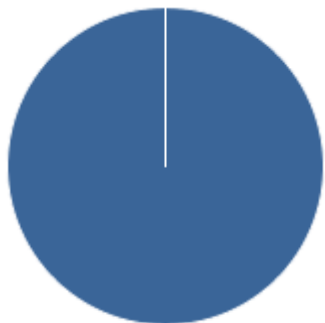
■ Call Option ■ Put Option

S3 Options



■ Call Option ■ Put Option

S4 Options



■ Call Option

S5 Options

■

Symbol	Call Option OI	Put Option OI
S0	577,818	674,878
S2	90,027	69,725
S3	39,417	20,570
S4	250	
SR3	3,675,446	4,421,225
<b>Sum:</b>	<b>4,382,958</b>	<b>5,186,398</b>