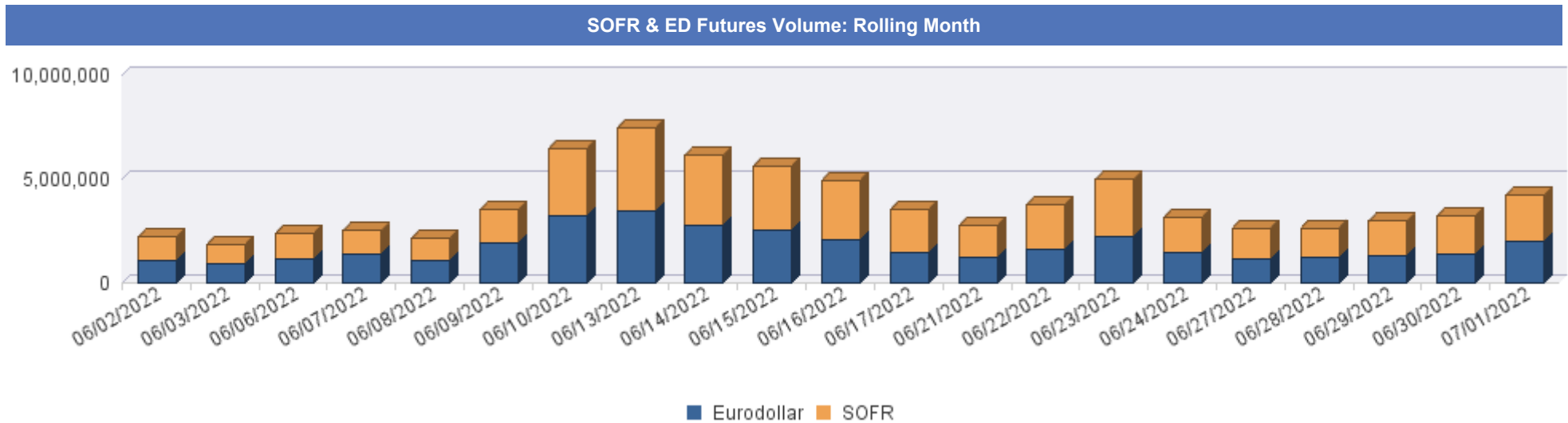


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Futures						
Date	SOFR Fut. Volume	ED Fut. Volume	SOFR Fut. OI	ED Fut. OI	SOFR Fut. Volume % of ED Fut. Volume	SOFR Fut. OI % of ED Fut. OI
07/01/2022	2,242,128	1,931,354	6,398,942	9,659,328	116.1%	66.2%
06/30/2022	1,847,635	1,349,766	6,371,384	9,557,946	136.9%	66.7%
06/29/2022	1,655,560	1,285,499	6,285,096	9,514,637	128.8%	66.1%
06/28/2022	1,442,421	1,169,021	6,175,172	9,521,916	123.4%	64.9%
06/27/2022	1,496,931	1,115,085	6,065,373	9,480,557	134.2%	64.0%
Average:	1,736,935	1,370,145	6,259,193	9,546,877	126.8%	65.6%



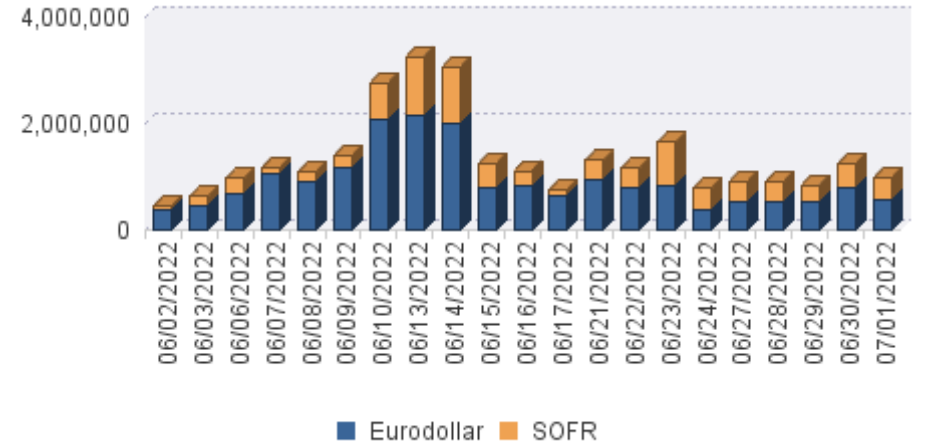
SOFR / ED Market Update: Volumes & OI



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

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
07/01/2022	397,860	551,206	7,207,548	29,583,525	72.2%	24.4%
06/30/2022	422,931	788,142	7,241,361	29,515,020	53.7%	24.5%
06/29/2022	306,009	515,666	6,997,802	29,362,767	59.3%	23.8%
06/28/2022	370,546	510,779	6,781,470	29,297,870	72.5%	23.1%
06/27/2022	393,059	503,551	6,613,522	29,116,390	78.1%	22.7%
Average:	378,081	573,869	6,968,341	29,375,114	65.9%	23.7%

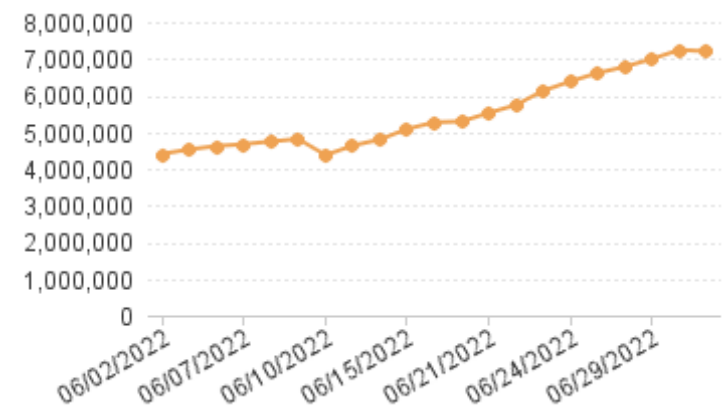
SOFR & ED Options Volume: Rolling Month



Options Volume Venue Breakdown

Date	Total SOFR Opt.	GBX	Floor	Block	Total ED Opt. Volume	GBX	Floor	Block
07/01/2022	397,860	86,731	287,129	24,000	551,206	264,977	286,229	
06/30/2022	422,931	144,142	278,789		788,142	313,279	394,863	80,000
06/29/2022	306,009	87,109	194,400	24,500	515,666	134,740	360,926	20,000
06/28/2022	370,546	77,316	181,230	112,000	510,779	121,012	285,767	104,000
06/27/2022	393,059	69,069	283,990	40,000	503,551	73,851	369,700	60,000
MTD Avg:	397,860	86,731	287,129	24,000	551,206	264,977	286,229	

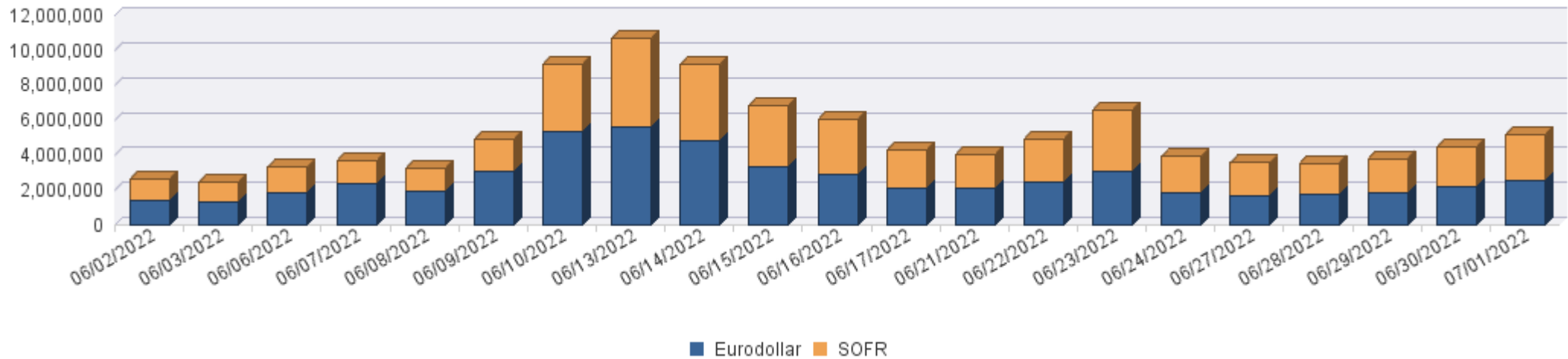
SOFR Options OI: Rolling Month



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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
07/01/2022	2,639,988	2,482,560	13,606,490	39,242,853	106.3%	34.7%
06/30/2022	2,270,566	2,137,908	13,612,745	39,072,966	106.2%	34.8%
06/29/2022	1,961,569	1,801,165	13,282,898	38,877,404	108.9%	34.2%
06/28/2022	1,812,967	1,679,800	12,956,642	38,819,786	107.9%	33.4%
06/27/2022	1,889,990	1,618,636	12,678,895	38,596,947	116.8%	32.8%
Average:	2,115,016	1,944,014	13,227,534	38,921,991	108.8%	34.0%

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: 7/1/22			Price Spreads
Month	ED Futures	SR3 Futures	SR3 Fut. / ED Fut.
2022-09	96.7650	97.0300	0.2650
2022-12	96.3150	96.6850	0.3700
2023-03	96.4600	96.7100	0.2500
2023-06	96.6800	96.9400	0.2600
2023-09	96.9000	97.1600	0.2600
2023-12	97.0750	97.3350	0.2600
2024-03	97.2000	97.4600	0.2600
2024-06	97.2900	97.5500	0.2600
2024-09	97.3250	97.5850	0.2600
2024-12	97.3250	97.5850	0.2600
2025-03	97.3250	97.5850	0.2600
2025-06	97.2950	97.5550	0.2600
2025-09	97.2400	97.5000	0.2600

SOFR Options Most Active Strikes: SR3 as of 7/1/22

SR3 Options	Month	Strike Price	Volume
SR3 OPT SR3 O P	2022-09	96.87	31,381
SR3 OPT SR3 O P	2022-09	96.93	30,001
SR3 OPT SR3 O P	2022-12	96.25	21,480
SR3 OPT SR3 O P	2022-12	96.12	20,829
SR3 OPT SR3 O C	2022-12	97.00	10,258

SOFR Options Most Active Strikes: Serials and Mid-Curves as of 7/1/22

Other SOFR Opt.	Month	Strike Price	Volume
S0 OPT S0 O P	2022-09	96.37	20,000
S0 OPT S0 O P	2022-09	96.87	17,500
S0 OPT S0 O C	2022-07	97.50	16,378
S0 OPT S0 O C	2022-07	97.75	16,378
S0 OPT S0 O P	2022-09	95.87	10,000

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 7/1/22			SOFR Fut. OI % of Total	ED Fut. OI % of Total
Month	SOFR Futures	ED Futures		
2022-09	690,853	1,117,218	13.8%	12.6%
2022-12	761,265	1,451,950	15.2%	16.4%
2023-03	814,653	1,062,103	16.2%	12.0%
2023-06	832,673	745,672	16.6%	8.4%
2023-09	456,923	812,820	9.1%	9.2%
2023-12	445,392	1,109,180	8.9%	12.5%
2024-03	273,126	435,324	5.4%	4.9%
2024-06	187,517	435,377	3.7%	4.9%
2024-09	154,571	427,778	3.1%	4.8%
2024-12	153,690	714,163	3.1%	8.1%
2025-03	89,282	240,150	1.8%	2.7%
2025-06	94,266	152,061	1.9%	1.7%
2025-09	61,222	135,377	1.2%	1.5%

SOFR & ED Options OI by Nearest Upcoming Contract Months

Options Open Interest by Contract Month as of 7/1/22			SOFR Opt. OI % of Total	ED Opt. OI % of Total
Month	SOFR Options	ED Options		
2022-07	929,990	2,107,967	12.9%	7.2%
2022-08	832,587	856,353	11.6%	2.9%
2022-09	1,725,635	7,889,126	23.9%	26.9%
2022-10	513,657	238,499	7.1%	0.8%
2022-11	123,665	54,835	1.7%	0.2%
2022-12	1,825,265	9,744,237	25.3%	33.2%
2023-03	591,547	2,831,040	8.2%	9.7%
2023-06	398,610	1,957,611	5.5%	6.7%
2023-09	43,200	1,136,879	0.6%	3.9%
2023-12	120,609	1,354,423	1.7%	4.6%
2024-03	68,730	731,982	1.0%	2.5%
2024-06	7,303	324,473	0.1%	1.1%
2024-12	24,850	53,467	0.3%	0.2%
2025-03	1,500	35,472	0.0%	0.1%
2025-06	400	11,214	0.0%	0.0%

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SOFR & ED Average Daily Volume - MTD & YTD

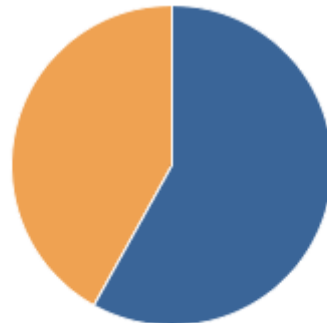
	SOFR Fut. ADV	ED Fut. ADV	SOFR Opt. ADV	ED Opt. ADV	SOFR Fut. ADV % of ED Fut. ADV	SOFR Opt. ADV % of ED Opt. ADV
MTD	2,242,128	1,931,354	397,860	551,206	116.1%	72.2%
YTD	1,421,109	2,181,222	133,022	1,165,779	65.2%	11.4%

MTD SOFR Fut. / ED Fut. Volume Breakdown



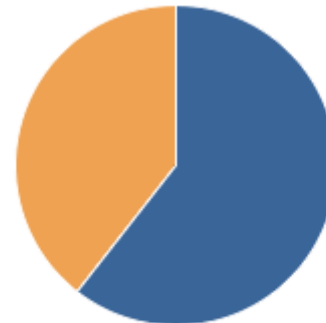
■ Eurodollar ■ SOFR

MTD SOFR Opt. / ED Opt. Volume Breakdown



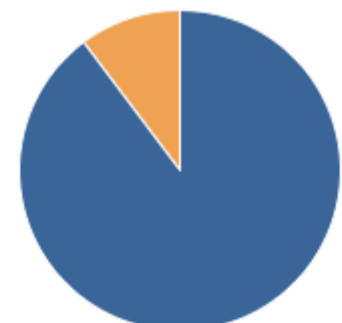
■ Eurodollar ■ SOFR

YTD SOFR Fut. / ED Fut. Volume Breakdown



■ Eurodollar ■ SOFR

YTD SOFR Opt. / ED Opt. Volume Breakdown



■ Eurodollar ■ SOFR

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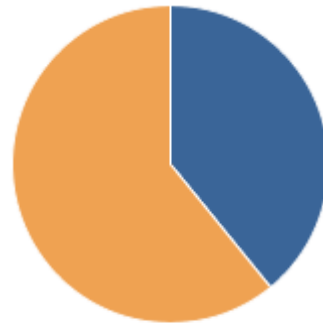
SOFR Options Put / Call Volume Breakdown for: 7/1/22

SR3 Options



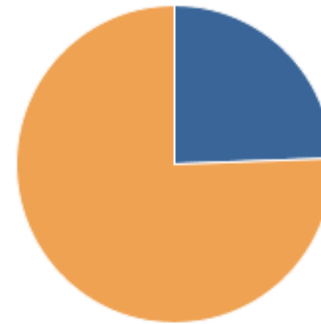
■ Call Option ■ Put Option

S0 Options



■ Call Option ■ Put Option

S2 Options



■ Call Option ■ Put Option

S3 Options

■ Call Option ■ Put Option

S4 Options



S5 Options

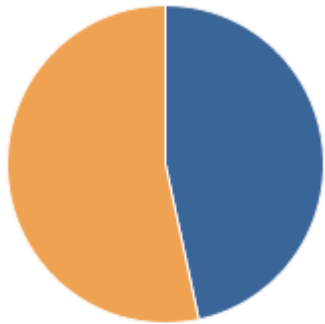


Symbol	Call Option Volume	Put Option Volume
S0	38,519	60,005
S2	6,250	19,350
S3	0	0
SR3	93,789	179,947
Sum:	138,558	259,302

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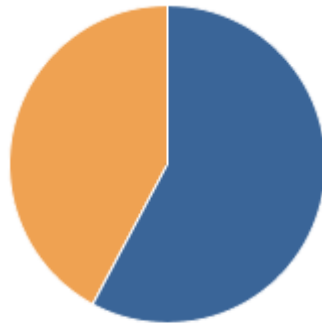
SOFR Options Put / Call OI Breakdown for: 7/1/22

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



S5 Options



Symbol	Call Option OI	Put Option OI
S0	573,180	417,820
S2	117,716	111,394
S3	29,307	8,736
SR3	2,773,360	3,176,035
Sum:	3,493,563	3,713,985