

3M SOFR (SR3) Volatility by Straddle

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Compare To Settlement ATM Strike: ☐

Bid/Ask Spread: 1/2 Tick

SYMBOL	DTE	STRIKE	FUTURE	BID	ASK	ATM PRICE	SETTLE PRICE	ATM VOL	SETTLE VOL	VOL CHG	DBPS	DBP CHG	LAST UPDATED
SR3H2	23.38	99.4375	99.4263	12.87	12.87	12.87	12.75	63.62	62.29	1.33	4.02	0.08	2/16/2022 6:48 AM
SR3J2	57.34	98.8750	98.8975	29.25	29.25	29.25	28.00	92.43	87.94	4.49	5.83	0.28	2/16/2022 6:48 AM
SR3K2	86.34	98.8750	98.9025	35.24	35.24	35.24	35.50	90.84	91.20	(0.36)	5.73	-0.02	2/16/2022 6:38 AM
SR3M2	114.34	98.8750	98.9025	39.74	39.74	39.74	38.50	89.13	86.12	3.01	5.63	0.19	2/16/2022 6:38 AM
SR3N2	149.34	98.5625	98.5325	50.49	50.49	50.49	52.25	99.24	102.56	(3.31)	6.26	-0.21	2/16/2022 6:38 AM
SR3Q2	177.34	98.5625	98.5325	53.66	53.66	53.66	53.75	96.93	96.96	(0.03)	6.12	0.00	2/16/2022 6:38 AM
SR3U2	212.34	98.5625	98.5325	59.48	59.48	59.48	58.75	98.35	97.04	1.31	6.21	0.08	2/16/2022 6:38 AM
SR3Z2	303.38	98.3125	98.2875	72.97	72.97	72.97	72.25	101.45	100.38	1.07	6.40	0.07	2/16/2022 6:38 AM
SR3H3	387.38	98.1250	98.0775	82.67	82.67	82.67	82.50	102.12	101.81	0.31	6.45	0.02	2/16/2022 6:38 AM
SR3M3	485.34	98.0000	97.9625	91.67	91.67	91.67	92.50	101.83	102.64	(0.81)	6.43	-0.05	2/16/2022 6:38 AM
SR3U3	576.34	97.8750	97.9225	98.78	98.78	98.78	99.50	101.28	102.02	(0.75)	6.39	-0.05	2/16/2022 6:38 AM
SR3Z3	667.38	97.8750	97.9125	104.98	104.98	104.98	106.00	100.65	101.63	(0.98)	6.35	-0.06	2/16/2022 6:38 AM
SR3H4	758.34	98.0000	97.9600	110.35	110.35	110.35	110.75	99.86	100.15	(0.29)	6.30	-0.02	2/16/2022 6:38 AM
SR3M4	849.34	98.0000	98.0150	116.29	116.29	116.29	117.50	100.07	101.09	(1.02)	6.32	-0.06	2/16/2022 6:38 AM
SR3U4	940.34	98.0000	98.0450	119.56	119.56	119.56	120.00	98.33	98.68	(0.35)	6.21	-0.02	2/16/2022 6:38 AM
SR3Z4	1031.38	98.0000	98.0625	122.80	122.80	122.80	123.25	96.97	97.32	(0.35)	6.12	-0.02	2/16/2022 6:38 AM
SR3H5	1122.34	98.1250	98.0775	123.95	123.95	123.95	124.75	94.40	94.99	(0.59)	5.96	-0.04	2/16/2022 6:38 AM
SR3M5	1213.34	98.1250	98.0775	129.00	129.00	129.00	128.75	95.02	94.81	0.21	6.00	0.01	2/16/2022 6:38 AM
SR3U5	1304.34	98.1250	98.0675	130.91	130.91	130.91	132.25	93.51	94.28	(0.77)	5.90	-0.05	2/16/2022 6:38 AM
SR3Z5	1395.34	98.0000	98.0425	136.12	136.12	136.12	136.25	94.52	94.61	(0.09)	5.97	-0.01	2/16/2022 6:38 AM
TS2H2	23.34	98.8750	98.8975	18.44	18.44	18.44	18.00	90.98	87.50	3.48	5.74	0.22	2/16/2022 6:48 AM
TS2J2	57.34	98.5000	98.5275	31.37	31.37	31.37	31.50	99.08	98.90	0.17	6.25	0.01	2/16/2022 6:48 AM
TS2K2	86.34	98.5000	98.5325	38.95	38.95	38.95	38.50	100.35	98.87	1.47	6.33	0.09	2/16/2022 6:38 AM
TS3H2	23.34	98.5000	98.5275	21.98	21.98	21.98	22.50	108.42	109.51	(1.08)	6.84	-0.07	2/16/2022 6:48 AM
TS3J2	57.34	98.2500	98.2875	32.08	32.08	32.08	32.00	101.11	100.36	0.75	6.38	0.05	2/16/2022 6:48 AM
TS3K2	86.34	98.2500	98.2875	39.02	39.02	39.02	39.00	100.47	100.09	0.38	6.34	0.02	2/16/2022 6:38 AM
S03G2	2.38	98.0625	98.0775	8.23	8.23	8.23	9.25	126.28	129.89	(3.61)	7.97	-0.23	2/16/2022 6:48 AM
S04G2	9.38	98.0625	98.0775	14.62	14.62	14.62	15.25	113.92	116.01	(2.09)	7.19	-0.13	2/16/2022 6:48 AM
S0H2	23.38	98.0625	98.0775	27.00	27.00	27.00	26.25	133.62	128.61	5.01	8.43	0.32	2/16/2022 6:48 AM
S0J2	57.34	97.9375	97.9625	42.50	42.50	42.50	40.75	134.41	128.44	5.97	8.48	0.38	2/16/2022 6:48 AM
S0K2	86.34	97.9375	97.9625	50.49	50.49	50.49	49.25	130.29	126.80	3.49	8.22	0.22	2/16/2022 6:38 AM
S0M2	114.34	97.9375	97.9625	55.99	55.99	55.99	55.75	125.68	124.94	0.74	7.93	0.05	2/16/2022 6:38 AM
S0N2	149.34	97.9375	97.9225	59.49	59.49	59.49	63.25	117.05	124.09	(7.04)	7.39	-0.44	2/16/2022 6:38 AM
S0Q2	177.34	97.9375	97.9225	71.15	71.15	71.15	72.25	128.61	130.30	(1.69)	8.12	-0.11	2/16/2022 6:38 AM
S0U2	212.34	97.8750	97.9225	76.72	76.72	76.72	73.50	126.80	121.45	5.36	8.00	0.34	2/16/2022 6:38 AM
S0Z2	303.34	97.8750	97.9125	87.84	87.84	87.84	88.50	122.10	122.98	(0.87)	7.71	-0.06	2/16/2022 6:38 AM
S0H3	387.34	98.0000	97.9600	92.89	92.89	92.89	93.00	114.81	114.79	0.02	7.25	0.00	2/16/2022 6:38 AM
S23G2	2.38	97.9375	97.9600	9.66	9.66	9.66	10.50	147.27	147.73	(0.46)	9.30	-0.03	2/16/2022 6:48 AM
S24G2	9.38	97.9375	97.9600	18.67	18.67	18.67	19.50	145.31	148.45	(3.13)	9.17	-0.20	2/16/2022 6:48 AM
S2H2	23.38	97.9375	97.9600	28.25	28.25	28.25	24.25	139.66	118.84	20.83	8.82	1.31	2/16/2022 6:48 AM
S2J2	57.34	98.0000	98.0150	37.25	37.25	37.25	37.00	117.86	116.63	1.23	7.44	0.08	2/16/2022 6:48 AM
S2K2	86.34	98.0000	98.0150	45.50	45.50	45.50	44.50	117.44	114.58	2.85	7.41	0.18	2/16/2022 6:38 AM
S2M2	114.34	98.0000	98.0150	51.50	51.50	51.50	50.00	115.63	112.06	3.57	7.30	0.23	2/16/2022 6:38 AM
S2N2	149.34	98.0625	98.0450	58.26	58.26	58.26	58.75	114.60	115.34	(0.74)	7.23	-0.05	2/16/2022 6:38 AM
S2Q2	177.34	98.0625	98.0450	61.52	61.52	61.52	62.25	111.20	112.30	(1.10)	7.02	-0.07	2/16/2022 6:38 AM
S2U2	212.34	98.0000	98.0450	66.59	66.59	66.59	67.50	110.05	111.48	(1.43)	6.95	-0.09	2/16/2022 6:38 AM
S2Z2	303.34	98.0000	98.0625	78.34	78.34	78.34	79.00	108.74	109.62	(0.88)	6.86	-0.06	2/16/2022 6:38 AM
S2H3	387.34	98.1250	98.0775	87.84	87.84	87.84	88.00	108.53	108.65	(0.12)	6.85	-0.01	2/16/2022 6:38 AM
S33G2	2.38	98.1250	98.0775	8.38	8.38	8.38	11.00	115.33	143.98	(28.64)	7.28	-1.81	2/16/2022 6:48 AM
S34G2	9.34	98.1250	98.0775	17.94	17.94	17.94	19.00	137.37	141.70	(4.33)	8.67	-0.27	2/16/2022 6:48 AM
S3H2	23.38	98.1250	98.0775	23.58	23.58	23.58	24.00	115.27	115.97	(0.70)	7.28	-0.04	2/16/2022 6:48 AM
S3J2	57.34	98.1250	98.0775	35.81	35.81	35.81	36.00	112.75	112.78	(0.03)	7.12	0.00	2/16/2022 6:48 AM
S3K2	86.34	98.1250	98.0775	43.37	43.37	43.37	43.00	111.56	110.24	1.32	7.04	0.08	2/16/2022 6:38 AM
S3M2	114.34	98.1250	98.0775	48.90	48.90	48.90	49.00	109.52	109.46	0.06	6.91	0.00	2/16/2022 6:38 AM
S3N2	149.34	98.1250	98.0675	56.74	56.74	56.74	56.50	111.29	110.48	0.81	7.02	0.05	2/16/2022 6:38 AM
S3Q2	177.34	98.1250	98.0675	59.43	59.43	59.43	60.50	107.13	108.77	(1.64)	6.76	-0.10	2/16/2022 6:38 AM
S3U2	212.34	98.1250	98.0675	66.12	66.12	66.12	66.50	109.16	109.51	(0.36)	6.89	-0.02	2/16/2022 6:38 AM
S3Z2	303.34	98.0000	98.0425	78.70	78.70	78.70	79.50	109.36	110.40	(1.04)	6.90	-0.07	2/16/2022 6:38 AM
S3H3	387.34	98.0000	98.0300	89.97	89.97	89.97	90.00	111.22	111.20	0.02	7.02	0.00	2/16/2022 6:38 AM
S4H2	23.38	98.0000	98.0300	25.18	25.18	25.18	25.50	124.20	124.58	(0.39)	7.84	-0.02	2/16/2022 6:48 AM
S4J2	57.34	98.0000	98.0200	36.57	36.57	36.57	36.50	115.67	114.98	0.69	7.30	0.04	2/16/2022 6:48 AM
S4K2	86.34	98.0000	98.0200	43.23	43.23	43.23	43.50	111.55	111.95	(0.41)	7.04	-0.03	2/16/2022 6:38 AM
S4M2	114.34	98.0000	98.0200	48.95	48.95	48.95	48.50	109.88	108.66	1.22	6.94	0.08	2/16/2022 6:38 AM
S4N2	149.34	98.0000	98.0150	59.72	59.72	59.72	60.00	117.50	117.87	(0.36)	7.42	-0.02	2/16/2022 6:38 AM
S4Q2	177.34	98.0000	98.0150	62.19	62.19	62.19	62.00	112.42	111.93	0.49	7.10	0.03	2/16/2022 6:38 AM
S4U2	212.34	98.0000	98.0150	67.16	67.16	67.16	67.00	111.13	110.74	0.39	7.01	0.02	2/16/2022 6:38 AM
S4Z2	303.34	98.0000	98.0100	73.97	73.97	73.97	73.50	102.88	102.15	0.74	6.49	0.05	2/16/2022 6:38 AM
S4H3	387.34	98.0000	98.0075	84.05	84.05	84.05	85.00	103.95	105.05	(1.10)	6.56	-0.07	2/16/2022 6:38 AM
S5H2	23.38	98.0000	98.0100	21.96	21.96	21.96	23.00	108.72	112.72	(4.00)	6.86	-0.25	2/16/2022 6:48 AM
S5J2	57.34	98.0000	98.0025	32.50	32.50	32.50	33.00	102.92	103.99	(1.07)	6.50	-0.07	2/16/2022 6:48 AM
S5K2	86.34	98.0000	98.0025	38.21	38.21	38.21	38.00	98.66	97.82	0.83	6.23	0.05	2/16/2022 6:38 AM
S5M2	114.34	98.0000	98.0025	44.40	44.40	44.40	44.00	99.73	98.58	1.14	6.29	0.07	2/16/2022 6:38 AM
S5N2	149.34	98.0000	98.0000	50.05	50.05	50.05	49.00	98.49	96.25	2.23	6.22	0.14	2/16/2022 6:38 AM
S5Q2	177.34	98.0000	98.0000	55.71	55.71	55.71	55.00	100.72	99.28	1.43	6.36	0.09	2/16/2022 6:38 AM
S5U2	212.34	98.0000	98.0000	59.91	59.91	59.91	60.00	99.14	99.16	(0.02)	6.26	0.00	2/16/2022 6:38 AM

SYMBOL	DTE	STRIKE	FUTURE	BID	ASK	ATM PRICE	SETTLE PRICE	
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SYMBOL	DTE	STRIKE	FUTURE	BID	ASK	ATM PRICE	SETTLE PRICE	ATM VOL	SETTLE VOL	VOL CHG	DBPS	DBP CHG	LAST UPDATED
S5Z2	303.34	98.0000	97.9925	72.75	72.75	72.75	73.00	101.18	101.43	(0.24)	6.39	-0.02	2/16/2022 6:38 AM
S5H3	387.34	98.0000	97.9800	82.05	82.05	82.05	83.00	101.45	102.56	(1.11)	6.40	-0.07	2/16/2022 6:38 AM
SYMBOL	DTE	STRIKE	FUTURE	BID	ASK	ATM PRICE	SETTLE PRICE	ATM VOL	SETTLE VOL	VOL CHG	DBPS	DBP CHG	LAST UPDATED