

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
SR3K2	17.38	98.3750	98.3875	13.75	13.75	13.75	15.50	78.81	87.77	(8.95)	4.97	-0.57	4/26/2022 6:48 AM
SR3M2	45.38	98.3750	98.3875	23.75	23.75	23.75	24.00	84.52	85.00	(0.48)	5.33	-0.03	4/26/2022 6:48 AM
SR3N2	80.38	97.6250	97.6325	45.75	45.75	45.75	46.00	122.67	122.96	(0.28)	7.74	-0.02	4/26/2022 6:38 AM
SR3Q2	108.38	97.6250	97.6325	53.24	53.24	53.24	53.50	123.19	123.48	(0.30)	7.78	-0.02	4/26/2022 6:38 AM
SR3U2	143.38	97.6250	97.6325	62.24	62.24	62.24	62.00	125.50	124.79	0.71	7.92	0.05	4/26/2022 6:38 AM
SR3V2	171.38	97.2500	97.2725	82.71	82.71	82.71	78.50	152.82	144.84	7.98	9.65	0.50	4/26/2022 6:38 AM
SR3Z2	234.42	97.2500	97.2725	90.20	90.20	90.20	91.50	143.22	145.14	(1.92)	9.04	-0.12	4/26/2022 6:38 AM
SR3H3	318.42	97.0000	97.0025	117.76	117.76	117.76	110.50	161.63	151.30	10.33	10.20	0.65	4/26/2022 6:38 AM
SR3M3	416.38	96.8750	96.8725	127.75	127.75	127.75	131.50	154.72	158.81	(4.08)	9.77	-0.26	4/26/2022 6:38 AM
SR3U3	507.38	96.8750	96.8725	119.75	119.75	119.75	143.25	132.55	158.42	(25.87)	8.37	-1.63	4/26/2022 6:38 AM
SR3Z3	598.42	97.0000	96.9725	153.38	153.38	153.38	153.75	157.71	157.78	(0.08)	9.95	0.00	4/26/2022 6:38 AM
SR3H4	689.38	97.1250	97.0725	160.95	160.95	160.95	165.75	155.53	159.69	(4.16)	9.82	-0.26	4/26/2022 6:38 AM
SR3M4	780.38	97.1250	97.1325	170.78	170.78	170.78	171.25	156.51	156.88	(0.37)	9.88	-0.02	4/26/2022 6:38 AM
SR3U4	871.38	97.1250	97.1675	179.46	179.46	179.46	179.00	156.95	156.53	0.42	9.91	0.03	4/26/2022 6:38 AM
SR3Z4	962.42	97.2500	97.2025	182.51	182.51	182.51	181.25	153.12	151.60	1.52	9.67	0.10	4/26/2022 6:38 AM
SR3H5	1053.38	97.2500	97.2575	184.39	184.39	184.39	187.00	149.07	151.14	(2.07)	9.41	-0.13	4/26/2022 6:38 AM
SR3M5	1144.38	97.2500	97.3100	189.92	189.92	189.92	191.75	148.39	149.81	(1.42)	9.37	-0.09	4/26/2022 6:38 AM
SR3U5	1235.38	97.3750	97.3575	190.30	190.30	190.30	192.25	144.18	145.62	(1.44)	9.10	-0.09	4/26/2022 6:38 AM
SR3Z5	1326.38	97.3750	97.3850	197.38	197.38	197.38	199.00	145.30	146.47	(1.17)	9.17	-0.07	4/26/2022 6:38 AM
SR3H6	1417.38	97.3750	97.3975	201.53	201.53	201.53	204.00	144.51	146.27	(1.75)	9.12	-0.11	4/26/2022 6:38 AM
TS2K2	17.38	97.6250	97.6375	20.19	20.19	20.19	21.00	115.91	118.87	(2.96)	7.32	-0.19	4/26/2022 6:48 AM
TS2M2	45.38	97.6250	97.6375	30.01	30.01	30.01	30.00	106.84	106.23	0.61	6.74	0.04	4/26/2022 6:48 AM
TS2N2	80.38	97.2500	97.2725	41.15	41.15	41.15	40.50	110.23	108.22	2.01	6.96	0.13	4/26/2022 6:38 AM
TS3K2	17.38	97.2500	97.2775	20.15	20.15	20.15	20.50	115.12	115.92	(0.80)	7.27	-0.05	4/26/2022 6:48 AM
TS3M2	45.38	97.2500	97.2775	38.56	38.56	38.56	38.50	137.16	136.31	0.84	8.66	0.05	4/26/2022 6:48 AM
TS3N2	80.38	97.0000	97.0025	40.32	40.32	40.32	40.00	108.15	106.41	1.74	6.83	0.11	4/26/2022 6:38 AM
S05J2	3.38	96.8750	96.8775	6.73	6.73	6.73	9.00	87.52	87.46	0.06	5.52	0.00	4/26/2022 6:48 AM
S01K2	10.38	96.8750	96.8775	10.39	10.39	10.39	12.00	77.22	78.18	(0.95)	4.87	-0.06	4/26/2022 6:48 AM
S0K2	17.38	96.8750	96.8775	32.25	32.25	32.25	33.00	185.35	184.56	0.79	11.70	0.05	4/26/2022 6:48 AM
S0M2	45.38	96.8750	96.8775	46.75	46.75	46.75	47.00	166.53	165.42	1.11	10.51	0.07	4/26/2022 6:48 AM
S0N2	80.38	96.8750	96.8725	60.75	60.75	60.75	60.50	162.92	161.26	1.66	10.28	0.10	4/26/2022 6:38 AM
S0Q2	108.38	96.8750	96.8725	68.25	68.25	68.25	69.00	157.91	158.88	(0.98)	9.97	-0.06	4/26/2022 6:38 AM
S0U2	143.38	96.8750	96.8725	78.25	78.25	78.25	77.50	157.78	155.66	2.12	9.96	0.13	4/26/2022 6:38 AM
S0V2	171.38	97.0000	96.9725	82.15	82.15	82.15	82.50	151.76	151.64	0.12	9.58	0.01	4/26/2022 6:38 AM
S0Z2	234.38	97.0000	96.9725	97.21	97.21	97.21	97.00	154.35	153.37	0.97	9.74	0.06	4/26/2022 6:38 AM
S0H3	318.38	97.1250	97.0725	111.40	111.40	111.40	111.25	152.80	152.24	0.56	9.64	0.04	4/26/2022 6:38 AM
S0M3	416.38	97.1250	97.1325	126.25	126.25	126.25	126.50	152.90	153.07	(0.17)	9.65	-0.01	4/26/2022 6:38 AM
S25J2	3.38	97.1250	97.1375	16.99	16.99	16.99	19.00	220.81	227.15	(6.33)	13.94	-0.40	4/26/2022 6:48 AM
S21K2	10.38	97.1250	97.1375	29.46	29.46	29.46	30.00	218.92	216.44	2.48	13.82	0.16	4/26/2022 6:48 AM
S2K2	17.38	97.1250	97.1375	31.25	31.25	31.25	31.50	179.52	177.49	2.03	11.33	0.13	4/26/2022 6:48 AM
S2M2	45.38	97.1250	97.1375	45.75	45.75	45.75	46.00	162.92	162.52	0.40	10.28	0.03	4/26/2022 6:48 AM
S2N2	80.38	97.1875	97.1675	55.99	55.99	55.99	56.25	150.10	149.73	0.38	9.47	0.02	4/26/2022 6:38 AM
S2Q2	108.38	97.1875	97.1675	64.49	64.49	64.49	63.75	149.16	146.63	2.54	9.42	0.16	4/26/2022 6:38 AM
S2U2	143.38	97.1875	97.1675	72.47	72.47	72.47	71.25	146.09	142.97	3.12	9.22	0.20	4/26/2022 6:38 AM
S2V2	171.38	97.1875	97.2025	75.12	75.12	75.12	75.75	138.79	139.75	(0.96)	8.76	-0.06	4/26/2022 6:38 AM
S2Z2	234.38	97.2500	97.2025	89.18	89.18	89.18	88.00	141.51	139.00	2.50	8.93	0.16	4/26/2022 6:38 AM
S2H3	318.38	97.2500	97.2575	100.04	100.04	100.04	101.00	137.31	138.50	(1.19)	8.67	-0.08	4/26/2022 6:38 AM
S2M3	416.38	97.2500	97.3100	115.38	115.38	115.38	116.00	139.63	140.37	(0.74)	8.81	-0.05	4/26/2022 6:38 AM
S35J2	3.38	97.3750	97.3175	19.19	19.19	19.19	22.00	242.56	251.91	(9.35)	15.31	-0.59	4/26/2022 6:48 AM
S31K2	10.38	97.3750	97.3175	29.60	29.60	29.60	31.00	217.35	218.75	(1.40)	13.72	-0.09	4/26/2022 6:48 AM
S3K2	17.38	97.3750	97.3175	29.74	29.74	29.74	31.00	168.91	170.74	(1.83)	10.66	-0.12	4/26/2022 6:48 AM
S3M2	45.38	97.3750	97.3175	43.74	43.74	43.74	45.00	154.94	157.28	(2.34)	9.78	-0.15	4/26/2022 6:48 AM
S3N2	80.38	97.3750	97.3575	54.47	54.47	54.47	55.00	146.02	146.80	(0.77)	9.22	-0.05	4/26/2022 6:38 AM
S3Q2	108.38	97.3750	97.3575	62.31	62.31	62.31	62.00	144.14	142.93	1.21	9.10	0.08	4/26/2022 6:38 AM
S3U2	143.38	97.3750	97.3575	69.76	69.76	69.76	70.00	140.61	140.76	(0.15)	8.88	-0.01	4/26/2022 6:38 AM
S3V2	171.38	97.3750	97.3850	75.67	75.67	75.67	76.00	139.83	140.24	(0.41)	8.83	-0.03	4/26/2022 6:38 AM
S3Z2	234.38	97.3750	97.3850	87.10	87.10	87.10	87.00	138.33	138.02	0.31	8.73	0.02	4/26/2022 6:38 AM
S3H3	318.38	97.3750	97.3975	100.84	100.84	100.84	100.50	138.37	137.84	0.53	8.73	0.03	4/26/2022 6:38 AM
S3M3	416.38	97.3750	97.3925	115.50	115.50	115.50	114.00	139.87	137.99	1.88	8.83	0.12	4/26/2022 6:38 AM
S4K2	17.38	97.3750	97.3975	29.70	29.70	29.70	30.00	170.40	169.93	0.47	10.76	0.03	4/26/2022 6:48 AM
S4M2	45.38	97.3750	97.3975	43.00	43.00	43.00	43.00	153.06	152.32	0.74	9.66	0.05	4/26/2022 6:48 AM
S4N2	80.38	97.3750	97.3800	54.28	54.28	54.28	54.50	145.57	145.67	(0.10)	9.19	-0.01	4/26/2022 6:38 AM
S4Q2	108.38	97.3750	97.3800	61.05	61.05	61.05	61.50	141.25	141.92	(0.67)	8.92	-0.04	4/26/2022 6:38 AM
S4U2	143.38	97.3750	97.3800	68.73	68.73	68.73	68.50	138.58	137.85	0.73	8.75	0.05	4/26/2022 6:38 AM
S4V2	171.38	97.3750	97.3575	73.96	73.96	73.96	74.00	136.65	136.43	0.21	8.63	0.01	4/26/2022 6:38 AM
S4Z2	234.38	97.3750	97.3575	85.73	85.73	85.73	86.00	136.13	136.35	(0.21)	8.59	-0.01	4/26/2022 6:38 AM
S4H3	318.38	97.3750	97.3400	98.57	98.57	98.57	98.00	135.25	134.26	0.99	8.54	0.06	4/26/2022 6:38 AM
S4M3	416.38	97.3750	97.3175	105.01	105.01	105.01	105.00	127.06	126.57	0.49	8.02	0.03	4/26/2022 6:38 AM
S5K2	17.38	97.3750	97.3200	23.08	23.08	23.08	24.00	130.20	130.96	(0.76)	8.22	-0.05	4/26/2022 6:48 AM
S5M2	45.38	97.3750	97.3200	34.84	34.84	34.84	36.00	123.13	125.43	(2.30)	7.77	-0.15	4/26/2022 6:48 AM
S5N2	80.38	97.2500	97.2975	45.04	45.04	45.04	44.50	120.36	118.85	1.50	7.60	0.09	4/26/2022 6:38 AM
S5Q2	108.38	97.2500	97.2975	53.46	53.46	53.46	53.50	123.38	123.41	(0.04)	7.79	0.00	4/26/2022 6:38 AM
S5U2	143.38	97.2500	97.2975	59.46	59.46	59.46	59.50	119.66	119.70	(0.04)	7.55	0.00	4/26/2022 6:38 AM
S5V2	171.38	97.2500	97.2700	61.43	61.43	61.43	62.50	113.48	115.33	(1.85)	7.16	-0.12	4/26/2022 6:38 AM
S5Z2	234.38	97.2500	97.2700	71.16	71.16	71.16	72.50	112.99	115.02	(2.03)	7.13	-0.13	4/26/2022 6:38 AM

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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
S5H3	318.38	97.2500	97.2450	81.48	81.48	81.48	81.50	111.83	111.74	0.09	7.06	0.01	4/26/2022 6:38 AM
S5M3	416.38	97.2500	97.2100	94.72	94.72	94.72	94.50	114.65	114.27	0.38	7.24	0.02	4/26/2022 6:38 AM
SYMBOL	DTE	STRIKE	FUTURE	BID	ASK	ATM PRICE	SETTLE PRICE	ATM VOL	SETTLE VOL	VOL CHG	DBPS	DBP CHG	LAST UPDATED

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