

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	4.38	98.3750	98.3975	2.88	2.88	2.88	5.00	25.00	39.75	(14.75)	1.58	-0.93	5/9/2022 6:48 AM
SR3M2	32.38	98.3750	98.3975	9.25	9.25	9.25	9.00	38.22	35.21	3.01	2.41	0.19	5/9/2022 6:48 AM
SR3N2	67.38	97.6250	97.6175	28.75	28.75	28.75	28.00	84.13	80.48	3.65	5.31	0.23	5/9/2022 6:48 AM
SR3Q2	95.38	97.6250	97.6175	34.75	34.75	34.75	34.50	85.62	83.94	1.68	5.40	0.11	5/9/2022 6:38 AM
SR3U2	130.38	97.6250	97.6175	42.74	42.74	42.74	42.50	90.31	88.96	1.35	5.70	0.09	5/9/2022 6:38 AM
SR3V2	158.38	97.1875	97.1775	59.49	59.49	59.49	59.25	114.27	112.78	1.49	7.21	0.09	5/9/2022 6:38 AM
SR3Z2	221.42	97.1875	97.1775	73.48	73.48	73.48	72.25	119.98	117.15	2.83	7.57	0.18	5/9/2022 6:38 AM
SR3H3	305.42	96.8750	96.8625	95.72	95.72	95.72	96.00	134.06	133.67	0.39	8.46	0.02	5/9/2022 6:38 AM
SR3M3	403.38	96.7500	96.7375	115.71	115.71	115.71	116.00	142.32	142.18	0.15	8.98	0.01	5/9/2022 6:38 AM
SR3U3	494.38	96.7500	96.7900	130.84	130.84	130.84	130.00	146.65	145.40	1.24	9.26	0.08	5/9/2022 6:38 AM
SR3Z3	585.42	96.8750	96.8875	141.69	141.69	141.69	141.00	147.32	146.30	1.01	9.30	0.06	5/9/2022 6:38 AM
SR3H4	676.38	97.0000	96.9625	151.54	151.54	151.54	150.75	147.93	146.71	1.22	9.34	0.08	5/9/2022 6:38 AM
SR3M4	767.38	97.0000	96.9925	158.68	158.68	158.68	160.00	146.79	147.79	(1.00)	9.27	-0.06	5/9/2022 6:38 AM
SR3U4	858.38	97.0000	97.0050	166.29	166.29	166.29	167.00	146.73	147.18	(0.44)	9.26	-0.03	5/9/2022 6:38 AM
SR3Z4	949.42	97.0000	97.0050	171.52	171.52	171.52	172.00	145.16	145.41	(0.25)	9.16	-0.02	5/9/2022 6:38 AM
SR3H5	1040.38	97.0000	97.0225	175.29	175.29	175.29	176.25	142.91	143.54	(0.63)	9.02	-0.04	5/9/2022 6:38 AM
SR3M5	1131.38	97.0000	97.0325	179.27	179.27	179.27	181.75	141.30	143.11	(1.80)	8.92	-0.11	5/9/2022 6:38 AM
SR3U5	1222.38	97.0000	97.0325	183.10	183.10	183.10	184.50	139.94	140.64	(0.70)	8.83	-0.04	5/9/2022 6:38 AM
SR3Z5	1313.38	97.0000	97.0075	189.68	189.68	189.68	191.75	140.92	141.96	(1.04)	8.90	-0.07	5/9/2022 6:38 AM
SR3H6	1404.38	97.0000	96.9825	194.55	194.55	194.55	197.75	140.81	143.01	(2.20)	8.89	-0.14	5/9/2022 6:38 AM
TS2K2	4.38	97.6250	97.6175	10.31	10.31	10.31	12.50	117.75	113.94	3.81	7.43	0.24	5/9/2022 6:48 AM
TS2M2	32.38	97.6250	97.6175	24.67	24.67	24.67	25.50	103.92	103.52	0.40	6.56	0.03	5/9/2022 6:48 AM
TS2N2	67.38	97.1250	97.1775	37.46	37.46	37.46	37.00	108.98	106.14	2.85	6.88	0.18	5/9/2022 6:48 AM
TS3K2	4.38	97.1250	97.1775	10.77	10.77	10.77	12.00	113.27	107.22	6.05	7.15	0.38	5/9/2022 6:48 AM
TS3M2	32.38	97.1250	97.1775	32.80	32.80	32.80	34.00	137.08	137.70	(0.63)	8.65	-0.04	5/9/2022 6:48 AM
TS3N2	67.38	96.8750	96.8575	37.99	37.99	37.99	39.00	111.12	111.52	(0.40)	7.01	-0.03	5/9/2022 6:48 AM
S0K2	4.38	96.7500	96.7375	18.25	18.25	18.25	19.50	208.45	173.22	35.23	13.16	2.22	5/9/2022 6:48 AM
S03K2	11.38	96.7500	96.7375	13.53	13.53	13.53	15.50	95.81	95.46	0.35	6.05	0.02	5/9/2022 6:48 AM
S04K2	18.38	96.7500	96.7375	28.63	28.63	28.63	0.00	159.78	0.00	159.78	10.09	10.09	5/9/2022 6:48 AM
S0M2	32.38	96.7500	96.7375	38.75	38.75	38.75	38.50	163.24	155.26	7.98	10.30	0.50	5/9/2022 6:48 AM
S0N2	67.38	96.8125	96.7875	52.99	52.99	52.99	52.75	155.01	150.89	4.12	9.78	0.26	5/9/2022 6:48 AM
S0Q2	95.38	96.8125	96.7900	62.24	62.24	62.24	63.25	153.33	153.34	(0.01)	9.68	0.00	5/9/2022 6:38 AM
S0U2	130.38	96.8125	96.7900	71.73	71.73	71.73	72.25	151.53	150.78	0.74	9.56	0.05	5/9/2022 6:38 AM
S0V2	158.38	96.8750	96.8875	78.73	78.73	78.73	77.50	151.24	147.69	3.54	9.55	0.22	5/9/2022 6:38 AM
S0Z2	221.38	96.8750	96.8875	91.73	91.73	91.73	91.50	149.78	148.57	1.21	9.45	0.08	5/9/2022 6:38 AM
S0H3	305.38	97.0000	96.9625	105.17	105.17	105.17	105.50	147.24	146.77	0.47	9.29	0.03	5/9/2022 6:38 AM
S0M3	403.38	97.0000	96.9925	120.97	120.97	120.97	122.00	148.80	149.61	(0.82)	9.39	-0.05	5/9/2022 6:38 AM
S2K2	4.38	97.0000	96.9925	17.75	17.75	17.75	19.00	202.93	172.32	30.61	12.81	1.93	5/9/2022 6:48 AM
S23K2	11.38	97.0000	96.9925	33.30	33.30	33.30	36.50	236.44	234.24	2.20	14.92	0.14	5/9/2022 6:48 AM
S24K2	18.38	97.0000	96.9925	29.00	29.00	29.00	0.00	161.92	0.00	161.92	10.22	10.22	5/9/2022 6:48 AM
S2M2	32.38	97.0000	96.9925	38.75	38.75	38.75	39.00	163.26	158.14	5.12	10.31	0.32	5/9/2022 6:48 AM
S2N2	67.38	97.0000	97.0025	50.75	50.75	50.75	51.00	148.55	146.59	1.96	9.38	0.12	5/9/2022 6:48 AM
S2Q2	95.38	97.0000	97.0050	60.00	60.00	60.00	59.50	147.86	144.77	3.10	9.33	0.20	5/9/2022 6:38 AM
S2U2	130.38	97.0000	97.0050	69.00	69.00	69.00	69.00	145.79	144.43	1.35	9.20	0.09	5/9/2022 6:38 AM
S2V2	158.38	97.0000	97.0050	74.50	74.50	74.50	74.50	143.11	142.02	1.09	9.03	0.07	5/9/2022 6:38 AM
S2Z2	221.38	97.0000	97.0050	86.99	86.99	86.99	87.50	142.05	142.10	(0.05)	8.97	0.00	5/9/2022 6:38 AM
S2H3	305.38	97.0000	97.0225	101.19	101.19	101.19	100.50	141.69	140.15	1.54	8.94	0.10	5/9/2022 6:38 AM
S2M3	403.38	97.0000	97.0325	109.49	109.49	109.49	109.50	134.64	134.18	0.46	8.50	0.03	5/9/2022 6:38 AM
S3K2	4.38	97.0000	97.0275	16.75	16.75	16.75	19.00	189.93	167.62	22.31	11.99	1.41	5/9/2022 6:48 AM
S33K2	11.38	97.0000	97.0275	34.74	34.74	34.74	38.00	246.17	242.26	3.91	15.54	0.25	5/9/2022 6:48 AM
S34K2	18.38	97.0000	97.0275	28.25	28.25	28.25	0.00	157.28	0.00	157.28	9.93	9.93	5/9/2022 6:48 AM
S3M2	32.38	97.0000	97.0275	36.75	36.75	36.75	38.00	154.58	153.06	1.53	9.76	0.10	5/9/2022 6:48 AM
S3N2	67.38	97.0000	97.0250	49.12	49.12	49.12	50.50	143.68	144.06	(0.39)	9.07	-0.02	5/9/2022 6:48 AM
S3Q2	95.38	97.0000	97.0325	58.07	58.07	58.07	58.50	142.97	141.50	1.47	9.02	0.09	5/9/2022 6:38 AM
S3U2	130.38	97.0000	97.0325	66.81	66.81	66.81	67.50	141.06	140.63	0.43	8.90	0.03	5/9/2022 6:38 AM
S3V2	158.38	97.0000	97.0075	73.07	73.07	73.07	74.50	140.36	141.56	(1.20)	8.86	-0.08	5/9/2022 6:38 AM
S3Z2	221.38	97.0000	97.0075	85.60	85.60	85.60	86.50	139.78	140.08	(0.30)	8.82	-0.02	5/9/2022 6:38 AM
S3H3	305.38	97.0000	96.9825	99.07	99.07	99.07	99.00	138.73	138.01	0.72	8.76	0.05	5/9/2022 6:38 AM
S3M3	403.38	97.0000	96.9500	113.84	113.84	113.84	113.00	139.95	138.58	1.38	8.83	0.09	5/9/2022 6:38 AM
S4K2	4.38	97.0000	96.9400	15.41	15.41	15.41	18.00	167.37	163.51	3.87	10.56	0.24	5/9/2022 6:48 AM
S4M2	32.38	97.0000	96.9400	36.02	36.02	36.02	37.00	150.47	150.09	0.39	9.50	0.02	5/9/2022 6:48 AM
S4N2	67.38	96.8750	96.9050	49.25	49.25	49.25	50.50	144.00	142.63	1.37	9.09	0.09	5/9/2022 6:48 AM
S4Q2	95.38	96.8750	96.9150	58.03	58.03	58.03	59.50	142.81	142.90	(0.08)	9.01	-0.01	5/9/2022 6:38 AM
S4U2	130.38	96.8750	96.9150	66.25	66.25	66.25	67.50	139.83	139.81	0.02	8.83	0.00	5/9/2022 6:38 AM
S4V2	158.38	96.8750	96.8725	71.93	71.93	71.93	73.00	138.18	139.52	(1.34)	8.72	-0.08	5/9/2022 6:38 AM
S4Z2	221.38	96.8750	96.8725	84.94	84.94	84.94	85.00	138.70	138.35	0.36	8.75	0.02	5/9/2022 6:38 AM
S4H3	305.38	96.8750	96.8400	94.28	94.28	94.28	95.50	131.98	133.14	(1.16)	8.33	-0.07	5/9/2022 6:38 AM
S4M3	403.38	96.7500	96.8025	108.37	108.37	108.37	111.50	133.21	136.32	(3.11)	8.41	-0.20	5/9/2022 6:38 AM
S5K2	4.38	96.7500	96.7925	14.06	14.06	14.06	20.00	156.02	154.24	1.78	9.85	0.11	5/9/2022 6:48 AM
S5M2	32.38	96.7500	96.7925	32.14	32.14	32.14	35.00	134.69	135.55	(0.86)	8.50	-0.05	5/9/2022 6:48 AM
S5N2	67.38	96.7500	96.7525	43.55	43.55	43.55	44.50	127.50	125.95	1.55	8.05	0.10	5/9/2022 6:48 AM
S5Q2	95.38	96.7500	96.7625	55.29	55.29	55.29	56.00	136.23	136.11	0.12	8.60	0.01	5/9/2022 6:38 AM
S5U2	130.38	96.7500	96.7625	58.62	58.62	58.62	59.50	123.85	123.39	0.46	7.82	0.03	5/9/2022 6:38 AM
S5V2	158.38	96.7500	96.7175	60.56	60.56	60.56	61.00	116.24	116.04	0.19	7.34	0.01	5/9/2022 6:38 AM
S5Z2	221.38	96.7500	96.7175	72.02	72.02	72.02	71.00	117.54	115.13	2.41	7.42	0.15	5/9/2022 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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SYMBOL	DTE	STRIKE	FUTURE	BID	ASK	ATM PRICE	SETTLE PRICE	ATM VOL	SETTLE VOL	VOL CHG	DBPS	DBP CHG	LAST UPDATED
S5H3	305.38	96.6250	96.6825	85.74	85.74	85.74	86.00	119.92	118.57	1.35	7.57	0.09	5/9/2022 6:38 AM
S5M3	403.38	96.6250	96.6500	98.93	98.93	98.93	99.00	121.66	121.34	0.32	7.68	0.02	5/9/2022 6:38 AM
SYMBOL	DTE	STRIKE	FUTURE	BID	ASK	ATM PRICE	SETTLE PRICE	ATM VOL	SETTLE VOL	VOL CHG	DBPS	DBP CHG	LAST UPDATED