

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
SR3G2	2.38	99.5000	99.5075	5.25	5.25	5.25	5.50	80.89	77.39	3.51	5.11	0.22	2/9/2022 6:48 AM
SR3H2	30.38	99.5000	99.5075	12.25	12.25	12.25	12.50	53.17	53.87	(0.70)	3.36	-0.04	2/9/2022 6:48 AM
SR3J2	64.34	99.0625	99.0875	23.50	23.50	23.50	24.25	69.96	72.12	(2.16)	4.42	-0.14	2/9/2022 6:48 AM
SR3K2	93.34	99.0625	99.0925	27.99	27.99	27.99	28.75	69.25	71.15	(1.90)	4.37	-0.12	2/9/2022 6:38 AM
SR3M2	121.34	99.0625	99.0925	30.49	30.49	30.49	31.75	66.24	69.02	(2.77)	4.18	-0.17	2/9/2022 6:38 AM
SR3N2	156.34	98.8125	98.8025	42.00	42.00	42.00	41.75	80.70	80.01	0.70	5.09	0.04	2/9/2022 6:38 AM
SR3U2	219.34	98.8125	98.8025	47.49	47.49	47.49	47.75	77.24	77.49	(0.26)	4.88	-0.02	2/9/2022 6:38 AM
SR3Z2	310.38	98.5625	98.5725	61.99	61.99	61.99	62.25	85.09	85.38	(0.29)	5.37	-0.02	2/9/2022 6:38 AM
SR3H3	394.38	98.3750	98.3575	74.23	74.23	74.23	74.50	90.75	90.99	(0.23)	5.73	-0.01	2/9/2022 6:38 AM
SR3M3	492.34	98.2500	98.2125	85.68	85.68	85.68	86.00	94.23	94.47	(0.25)	5.95	-0.02	2/9/2022 6:38 AM
SR3U3	583.34	98.1250	98.1475	88.72	88.72	88.72	88.50	90.14	89.90	0.24	5.69	0.02	2/9/2022 6:38 AM
SR3Z3	674.38	98.1250	98.1125	105.36	105.36	105.36	107.50	100.13	102.11	(1.98)	6.32	-0.13	2/9/2022 6:38 AM
SR3H4	765.34	98.1250	98.1125	112.17	112.17	112.17	113.00	100.65	101.33	(0.68)	6.35	-0.04	2/9/2022 6:38 AM
SR3M4	856.34	98.1250	98.1175	116.41	116.41	116.41	116.00	99.31	98.92	0.39	6.27	0.02	2/9/2022 6:38 AM
SR3U4	947.34	98.1250	98.1100	118.28	118.28	118.28	118.00	96.48	96.21	0.28	6.09	0.02	2/9/2022 6:38 AM
SR3Z4	1038.38	98.1250	98.1025	121.95	121.95	121.95	122.25	95.53	95.71	(0.18)	6.03	-0.01	2/9/2022 6:38 AM
SR3H5	1129.34	98.1250	98.1075	124.13	124.13	124.13	125.25	93.77	94.56	(0.79)	5.92	-0.05	2/9/2022 6:38 AM
SR3M5	1220.34	98.1250	98.1075	130.22	130.22	130.22	129.25	95.17	94.42	0.75	6.01	0.05	2/9/2022 6:38 AM
SR3U5	1311.34	98.1250	98.1075	131.99	131.99	131.99	133.25	93.53	94.38	(0.85)	5.90	-0.05	2/9/2022 6:38 AM
SR3Z5	1402.34	98.1250	98.0950	134.65	134.65	134.65	134.75	92.79	92.64	0.15	5.86	0.01	2/9/2022 6:38 AM
TS2G2	2.34	99.1250	99.0875	5.14	5.14	5.14	7.00	64.11	80.02	(15.91)	4.05	-1.00	2/9/2022 6:48 AM
TS2H2	30.34	99.1250	99.0875	17.99	17.99	17.99	18.00	77.14	75.68	1.46	4.87	0.09	2/9/2022 6:48 AM
TS2J2	64.34	98.7500	98.7975	29.44	29.44	29.44	29.50	87.24	87.42	(0.18)	5.51	-0.01	2/9/2022 6:48 AM
TS3G2	2.34	98.7500	98.7975	7.79	7.79	7.79	8.50	105.60	113.64	(8.04)	6.67	-0.51	2/9/2022 6:48 AM
TS3H2	30.34	98.7500	98.7975	21.97	21.97	21.97	22.50	94.09	96.28	(2.19)	5.94	-0.14	2/9/2022 6:48 AM
TS3J2	64.34	98.6250	98.5675	26.06	26.06	26.06	27.00	76.65	78.60	(1.95)	4.84	-0.12	2/9/2022 6:48 AM
S0G2	2.38	98.3750	98.3525	10.25	10.25	10.25	11.00	156.49	149.64	6.85	9.88	0.43	2/9/2022 6:48 AM
S0J2	9.38	98.3750	98.3525	13.43	13.43	13.43	14.00	104.07	104.42	(0.34)	6.57	-0.02	2/9/2022 6:48 AM
S0K2	16.38	98.3750	98.3525	16.42	16.42	16.42	17.00	96.56	97.70	(1.14)	6.09	-0.07	2/9/2022 6:48 AM
S0H2	30.38	98.3750	98.3525	25.75	25.75	25.75	25.00	111.63	107.06	4.57	7.05	0.29	2/9/2022 6:48 AM
S0M2	64.34	98.1875	98.2075	37.00	37.00	37.00	36.75	110.44	109.38	1.06	6.97	0.07	2/9/2022 6:48 AM
S0N2	93.34	98.1875	98.2125	44.00	44.00	44.00	43.75	109.10	108.32	0.78	6.89	0.05	2/9/2022 6:38 AM
S0O2	121.34	98.1875	98.2125	49.49	49.49	49.49	48.25	107.76	104.93	2.83	6.80	0.18	2/9/2022 6:38 AM
S0P2	156.34	98.1250	98.1475	55.74	55.74	55.74	55.50	107.07	106.50	0.57	6.76	0.04	2/9/2022 6:38 AM
S0Q2	219.34	98.1250	98.1475	64.74	64.74	64.74	65.00	105.25	105.60	(0.35)	6.64	-0.02	2/9/2022 6:38 AM
S0R2	310.34	98.1250	98.1125	76.99	76.99	76.99	78.00	105.68	106.94	(1.25)	6.67	-0.08	2/9/2022 6:38 AM
S0S2	394.34	98.1250	98.1125	85.24	85.24	85.24	85.50	104.24	104.44	(0.20)	6.58	-0.01	2/9/2022 6:38 AM
S2G2	2.38	98.1250	98.1075	7.75	7.75	7.75	11.00	118.23	149.64	(31.42)	7.46	-1.98	2/9/2022 6:48 AM
S2H2	9.38	98.1250	98.1075	16.38	16.38	16.38	17.50	127.60	131.50	(3.90)	8.05	-0.25	2/9/2022 6:48 AM
S2J2	16.38	98.1250	98.1075	23.04	23.04	23.04	23.50	136.08	135.95	0.14	8.59	0.01	2/9/2022 6:48 AM
S2K2	30.38	98.1250	98.1075	28.25	28.25	28.25	25.50	122.62	109.23	13.39	7.74	0.85	2/9/2022 6:48 AM
S2L2	64.34	98.1250	98.1125	36.25	36.25	36.25	36.00	108.28	106.92	1.35	6.83	0.09	2/9/2022 6:48 AM
S2M2	93.34	98.1250	98.1175	42.75	42.75	42.75	43.00	106.12	106.31	(0.18)	6.70	-0.01	2/9/2022 6:38 AM
S2N2	121.34	98.1250	98.1175	47.72	47.72	47.72	48.00	103.99	104.25	(0.25)	6.56	-0.02	2/9/2022 6:38 AM
S2O2	156.34	98.1250	98.1100	53.61	53.61	53.61	54.00	103.01	103.41	(0.40)	6.50	-0.03	2/9/2022 6:38 AM
S2P2	219.34	98.1250	98.1100	62.87	62.87	62.87	63.00	102.24	102.22	0.02	6.45	0.00	2/9/2022 6:38 AM
S2Q2	310.34	98.1250	98.1025	73.59	73.59	73.59	74.00	100.99	101.36	(0.36)	6.37	-0.02	2/9/2022 6:38 AM
S2R2	394.34	98.1250	98.1075	83.63	83.63	83.63	84.50	102.26	103.18	(0.92)	6.45	-0.06	2/9/2022 6:38 AM
S3G2	2.38	98.1250	98.1025	7.09	7.09	7.09	9.50	106.34	123.47	(17.13)	6.71	-1.08	2/9/2022 6:48 AM
S3H2	9.38	98.1250	98.1025	17.61	17.61	17.61	18.50	136.98	138.13	(1.16)	8.65	-0.07	2/9/2022 6:48 AM
S3J2	16.34	98.1250	98.1025	23.56	23.56	23.56	23.50	139.17	135.48	3.69	8.78	0.23	2/9/2022 6:48 AM
S3K2	30.38	98.1250	98.1025	23.64	23.64	23.64	24.50	102.45	104.45	(2.00)	6.47	-0.13	2/9/2022 6:48 AM
S3L2	64.34	98.1250	98.1075	35.26	35.26	35.26	35.50	105.29	105.13	0.16	6.65	0.01	2/9/2022 6:48 AM
S3M2	93.34	98.1250	98.1075	42.06	42.06	42.06	42.50	104.35	104.86	(0.51)	6.59	-0.03	2/9/2022 6:38 AM
S3N2	121.34	98.1250	98.1075	47.51	47.51	47.51	47.50	103.49	103.01	0.48	6.53	0.03	2/9/2022 6:38 AM
S3O2	156.34	98.1250	98.1075	53.89	53.89	53.89	54.00	103.55	103.34	0.21	6.54	0.01	2/9/2022 6:38 AM
S3P2	219.34	98.1250	98.1075	63.43	63.43	63.43	63.00	103.15	102.14	1.01	6.51	0.06	2/9/2022 6:38 AM
S3Q2	310.34	98.1250	98.0950	74.45	74.45	74.45	75.50	102.15	103.21	(1.06)	6.45	-0.07	2/9/2022 6:38 AM
S3R2	394.34	98.1250	98.0950	82.47	82.47	82.47	83.50	100.82	101.74	(0.92)	6.36	-0.06	2/9/2022 6:38 AM
S4G2	2.38	98.1250	98.0900	7.47	7.47	7.47	11.50	107.16	143.66	(36.50)	6.76	-2.30	2/9/2022 6:48 AM
S4H2	30.38	98.1250	98.0900	24.21	24.21	24.21	25.50	104.52	107.57	(3.06)	6.60	-0.19	2/9/2022 6:48 AM
S4J2	64.34	98.1250	98.0875	34.65	34.65	34.65	35.50	103.17	104.13	(0.96)	6.51	-0.06	2/9/2022 6:48 AM
S4K2	93.34	98.1250	98.0900	41.44	41.44	41.44	41.50	102.64	101.65	0.99	6.48	0.06	2/9/2022 6:38 AM
S4L2	121.34	98.1250	98.0900	46.38	46.38	46.38	47.50	100.88	102.44	(1.56)	6.37	-0.10	2/9/2022 6:38 AM
S4M2	156.34	98.1250	98.0900	51.68	51.68	51.68	51.50	99.18	98.11	1.07	6.26	0.07	2/9/2022 6:38 AM
S4N2	219.34	98.1250	98.0900	62.68	62.68	62.68	62.50	101.85	101.00	0.84	6.43	0.05	2/9/2022 6:38 AM
S4O2	310.34	98.1250	98.0850	73.84	73.84	73.84	74.00	101.26	101.01	0.25	6.39	0.02	2/9/2022 6:38 AM
S4P2	394.34	98.1250	98.0850	83.83	83.83	83.83	85.00	102.45	103.46	(1.01)	6.47	-0.06	2/9/2022 6:38 AM
S5G2	2.38	98.1250	98.0825	8.21	8.21	8.21	11.00	115.64	123.47	(7.84)	7.30	-0.49	2/9/2022 6:48 AM
S5H2	30.38	98.1250	98.0825	24.80	24.80	24.80	26.00	106.74	108.57	(1.83)	6.74	-0.12	2/9/2022 6:48 AM
S5J2	64.34	98.1250	98.0700	33.96	33.96	33.96	35.00	100.61	101.92	(1.31)	6.35	-0.08	2/9/2022 6:48 AM
S5K2	93.34	98.1250	98.0725	40.09	40.09	40.09	41.00	99.00	99.91	(0.91)	6.25	-0.06	2/9/2022 6:38 AM
S5L2	121.34	98.1250	98.0725	45.38	45.38	45.38	46.00	98.48	98.76	(0.28)	6.22	-0.02	2/9/2022 6:38 AM
S5M2	156.34	98.1250	98.0725	51.46	51.46	51.46	51.50	98.59	97.69	0.91	6.22	0.06	2/9/2022 6:38 AM
S5N2	219.34	98.1250	98.0725	61.23	61.23	61.23	61.50	99.36	99.07	0.30	6.27	0.02	2/9/2022 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
S5Z2	310.34	98.0000	98.0600	74.48	74.48	74.48	74.50	102.02	102.15	(0.13)	6.44	-0.01	2/9/2022 6:38 AM
S5H3	394.34	98.0000	98.0250	83.05	83.05	83.05	84.50	101.53	103.25	(1.71)	6.41	-0.11	2/9/2022 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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