

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	11.37	99.5625	99.5338	11.62	11.62	11.62	12.00	80.93	67.81	13.13	5.11	0.83	2/28/2022 7:08 AM
SR3J2	45.32	99.0625	99.0825	25.50	25.50	25.50	24.75	90.60	83.97	6.63	5.72	0.42	2/28/2022 7:08 AM
SR3K2	74.32	99.0625	99.0825	31.00	31.00	31.00	30.25	86.13	81.61	4.52	5.44	0.29	2/28/2022 7:08 AM
SR3M2	102.32	99.0625	99.0775	35.50	35.50	35.50	35.25	84.20	81.79	2.41	5.31	0.15	2/28/2022 6:58 AM
SR3N2	137.32	98.6875	98.7125	48.49	48.49	48.49	47.25	99.39	95.38	4.01	6.27	0.25	2/28/2022 6:58 AM
SR3Q2	165.32	98.6875	98.7125	51.08	51.08	51.08	51.75	95.54	95.55	(0.01)	6.03	0.00	2/28/2022 6:58 AM
SR3U2	200.32	98.6875	98.7125	55.98	55.98	55.98	55.75	95.27	93.84	1.44	6.01	0.09	2/28/2022 6:58 AM
SR3Z2	291.37	98.4375	98.4325	69.49	69.49	69.49	69.75	98.56	97.61	0.95	6.22	0.06	2/28/2022 6:58 AM
SR3H3	375.37	98.1250	98.1825	81.15	81.15	81.15	81.50	101.73	101.94	(0.21)	6.42	-0.01	2/28/2022 6:58 AM
SR3M3	473.32	98.0000	98.0325	92.18	92.18	92.18	92.50	103.64	103.68	(0.04)	6.54	0.00	2/28/2022 6:58 AM
SR3U3	564.32	98.0000	97.9875	99.68	99.68	99.68	100.25	103.28	103.40	(0.12)	6.52	-0.01	2/28/2022 6:58 AM
SR3Z3	655.37	98.0000	97.9925	107.26	107.26	107.26	107.25	103.75	103.31	0.44	6.55	0.03	2/28/2022 6:58 AM
SR3H4	746.32	98.0000	98.0625	109.55	109.55	109.55	110.00	99.79	100.13	(0.34)	6.30	-0.02	2/28/2022 6:58 AM
SR3M4	837.32	98.1250	98.1250	112.21	112.21	112.21	113.75	97.16	98.09	(0.93)	6.13	-0.06	2/28/2022 6:58 AM
SR3U4	928.32	98.1250	98.1575	117.64	117.64	117.64	118.25	97.31	97.66	(0.35)	6.14	-0.02	2/28/2022 6:58 AM
SR3Z4	1019.37	98.1250	98.1675	119.87	119.87	119.87	122.00	95.16	96.75	(1.59)	6.01	-0.10	2/28/2022 6:58 AM
SR3H5	1110.32	98.2500	98.2025	129.32	129.32	129.32	131.00	98.93	99.60	(0.68)	6.24	-0.04	2/28/2022 6:58 AM
SR3M5	1201.32	98.2500	98.2175	133.60	133.60	133.60	134.00	98.82	98.60	0.22	6.24	0.01	2/28/2022 6:58 AM
SR3U5	1292.32	98.2500	98.2175	137.01	137.01	137.01	140.00	98.22	99.82	(1.61)	6.20	-0.10	2/28/2022 6:58 AM
SR3Z5	1383.32	98.2500	98.2050	138.21	138.21	138.21	142.00	96.25	98.27	(2.02)	6.08	-0.13	2/28/2022 6:58 AM
TS2H2	11.32	99.1250	99.0825	12.16	12.16	12.16	16.50	83.02	82.34	0.68	5.24	0.04	2/28/2022 7:08 AM
TS2J2	45.32	98.7500	98.7225	26.53	26.53	26.53	29.00	94.13	93.63	0.50	5.94	0.03	2/28/2022 7:08 AM
TS2K2	74.32	98.7500	98.7225	33.95	33.95	33.95	37.00	94.27	97.07	(2.81)	5.95	-0.18	2/28/2022 7:08 AM
TS3H2	11.32	98.7500	98.7225	14.71	14.71	14.71	20.00	103.52	108.82	(5.30)	6.53	-0.33	2/28/2022 7:08 AM
TS3J2	45.32	98.5000	98.4450	27.51	27.51	27.51	31.00	96.68	96.10	0.58	6.10	0.04	2/28/2022 7:08 AM
TS3K2	74.32	98.5000	98.4450	35.31	35.31	35.31	38.00	97.49	96.89	0.59	6.15	0.04	2/28/2022 7:08 AM
S01H2	4.37	98.1875	98.1975	8.56	8.56	8.56	13.25	97.65	95.64	2.02	6.16	0.13	2/28/2022 7:08 AM
S0H2	11.37	98.1875	98.1975	22.00	22.00	22.00	22.25	156.16	133.69	22.47	9.86	1.42	2/28/2022 7:08 AM
S03H2	18.32	98.2500	98.1975	23.96	23.96	23.96	0.00	131.94	0.00	131.94	8.33	8.33	2/28/2022 7:08 AM
S0J2	45.32	98.0625	98.0475	37.50	37.50	37.50	37.75	133.43	126.98	6.45	8.42	0.41	2/28/2022 7:08 AM
S0K2	74.32	98.0625	98.0475	45.50	45.50	45.50	45.25	126.53	121.29	5.23	7.99	0.33	2/28/2022 7:08 AM
S0M2	102.32	98.0625	98.0325	51.49	51.49	51.49	50.75	122.08	117.05	5.03	7.71	0.32	2/28/2022 6:58 AM
S0N2	137.32	98.0000	97.9875	59.38	59.38	59.38	60.00	121.79	121.03	0.76	7.69	0.05	2/28/2022 6:58 AM
S0Q2	165.32	98.0000	97.9875	64.79	64.79	64.79	65.00	121.26	119.93	1.33	7.65	0.08	2/28/2022 6:58 AM
S0U2	200.32	98.0000	97.9875	70.33	70.33	70.33	70.50	119.75	118.60	1.15	7.56	0.07	2/28/2022 6:58 AM
S0Z2	291.32	98.0000	97.9925	86.97	86.97	86.97	88.00	123.37	123.81	(0.44)	7.79	-0.03	2/28/2022 6:58 AM
S0H3	375.32	98.0000	98.0625	95.19	95.19	95.19	95.00	119.37	118.88	0.49	7.53	0.03	2/28/2022 6:58 AM
S21H2	4.37	98.0625	98.0725	13.56	13.56	13.56	18.00	155.11	154.88	0.23	9.79	0.01	2/28/2022 7:08 AM
S2H2	11.37	98.0625	98.0725	17.72	17.72	17.72	20.75	125.77	126.28	(0.51)	7.94	-0.03	2/28/2022 7:08 AM
S23H2	18.32	98.1250	98.0725	22.75	22.75	22.75	0.00	125.05	0.00	125.05	7.89	7.89	2/28/2022 7:08 AM
S2J2	45.32	98.1250	98.1325	32.78	32.78	32.78	34.50	116.68	117.16	(0.48)	7.36	-0.03	2/28/2022 7:08 AM
S2K2	74.32	98.1250	98.1325	40.47	40.47	40.47	42.00	112.58	113.37	(0.79)	7.11	-0.05	2/28/2022 7:08 AM
S2M2	102.32	98.1250	98.1250	49.00	49.00	49.00	47.50	116.30	110.19	6.11	7.34	0.39	2/28/2022 6:58 AM
S2N2	137.32	98.1875	98.1575	56.73	56.73	56.73	58.25	116.28	116.92	(0.64)	7.34	-0.04	2/28/2022 6:58 AM
S2Q2	165.32	98.1875	98.1575	61.22	61.22	61.22	61.25	114.50	112.45	2.05	7.23	0.13	2/28/2022 6:58 AM
S2U2	200.32	98.1250	98.1575	65.01	65.01	65.01	66.50	110.62	112.35	(1.73)	6.98	-0.11	2/28/2022 6:58 AM
S2Z2	291.32	98.1250	98.1675	77.08	77.08	77.08	78.50	109.24	110.79	(1.56)	6.89	-0.10	2/28/2022 6:58 AM
S2H3	375.32	98.2500	98.2025	85.53	85.53	85.53	87.50	107.29	108.44	(1.14)	6.77	-0.07	2/28/2022 6:58 AM
S31H2	4.37	98.2500	98.2075	13.72	13.72	13.72	20.50	152.30	157.16	(4.86)	9.61	-0.31	2/28/2022 7:08 AM
S3H2	11.37	98.2500	98.2075	18.15	18.15	18.15	22.50	126.65	125.99	0.66	7.99	0.04	2/28/2022 7:08 AM
S33H2	18.32	98.2500	98.2075	21.94	21.94	21.94	0.00	121.23	0.00	121.23	7.65	7.65	2/28/2022 7:08 AM
S3J2	45.32	98.2500	98.2175	32.32	32.32	32.32	34.00	114.70	112.93	1.77	7.24	0.11	2/28/2022 7:08 AM
S3K2	74.32	98.2500	98.2175	39.52	39.52	39.52	41.00	109.71	109.01	0.70	6.92	0.04	2/28/2022 7:08 AM
S3M2	102.32	98.2500	98.2175	46.25	46.25	46.25	47.00	109.61	107.81	1.79	6.92	0.11	2/28/2022 6:58 AM
S3N2	137.32	98.2500	98.2175	52.84	52.84	52.84	54.00	108.26	107.94	0.31	6.83	0.02	2/28/2022 6:58 AM
S3Q2	165.32	98.2500	98.2175	57.27	57.27	57.27	58.00	107.07	106.16	0.91	6.76	0.06	2/28/2022 6:58 AM
S3U2	200.32	98.2500	98.2175	62.49	62.49	62.49	63.00	106.31	105.26	1.05	6.71	0.07	2/28/2022 6:58 AM
S3Z2	291.32	98.2500	98.2050	74.93	74.93	74.93	75.00	106.17	104.73	1.43	6.70	0.09	2/28/2022 6:58 AM
S3H3	375.32	98.2500	98.2000	85.16	85.16	85.16	87.50	106.82	108.44	(1.62)	6.74	-0.10	2/28/2022 6:58 AM
S4H2	11.37	98.2500	98.2000	18.93	18.93	18.93	22.50	131.39	125.99	5.40	8.29	0.34	2/28/2022 7:08 AM
S4J2	45.32	98.1250	98.1850	32.62	32.62	32.62	33.00	114.86	114.21	0.65	7.25	0.04	2/28/2022 7:08 AM
S4K2	74.32	98.1250	98.1850	40.53	40.53	40.53	41.00	111.98	112.08	(0.11)	7.07	-0.01	2/28/2022 7:08 AM
S4M2	102.32	98.1250	98.1850	46.71	46.71	46.71	47.00	110.29	110.13	0.16	6.96	0.01	2/28/2022 6:58 AM
S4N2	137.32	98.1250	98.1700	53.12	53.12	53.12	53.00	108.73	107.62	1.11	6.86	0.07	2/28/2022 6:58 AM
S4Q2	165.32	98.1250	98.1700	58.56	58.56	58.56	59.00	109.41	109.50	(0.09)	6.91	-0.01	2/28/2022 6:58 AM
S4U2	200.32	98.1250	98.1700	62.48	62.48	62.48	63.00	106.22	106.54	(0.32)	6.70	-0.02	2/28/2022 6:58 AM
S4Z2	291.32	98.1250	98.1550	75.29	75.29	75.29	76.00	106.74	107.26	(0.52)	6.74	-0.03	2/28/2022 6:58 AM
S4H3	375.32	98.1250	98.1450	84.10	84.10	84.10	86.00	105.58	107.53	(1.94)	6.66	-0.12	2/28/2022 6:58 AM
S5H2	11.37	98.1250	98.1450	16.77	16.77	16.77	19.00	118.55	119.32	(0.77)	7.48	-0.05	2/28/2022 7:08 AM
S5J2	45.32	98.1250	98.1350	30.23	30.23	30.23	32.00	107.60	109.63	(2.03)	6.79	-0.13	2/28/2022 7:08 AM
S5K2	74.32	98.1250	98.1350	34.69	34.69	34.69	36.00	96.49	97.64	(1.14)	6.09	-0.07	2/28/2022 7:08 AM
S5M2	102.32	98.1250	98.1400	42.10	42.10	42.10	43.00	99.88	100.20	(0.32)	6.30	-0.02	2/28/2022 6:58 AM
S5N2	137.32	98.1250	98.1350	47.71	47.71	47.71	48.00	97.87	97.10	0.77	6.18	0.05	2/28/2022 6:58 AM
S5Q2	165.32	98.1250	98.1350	53.63	53.63	53.63	54.00	100.38	99.92	0.46	6.34	0.03	2/28/2022 6:58 AM
S5U2	200.32	98.1250	98.1350	58.56	58.56	58.56	59.00	99.70	99.53	0.18	6.29	0.01	2/28/2022 6:58 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	291.32	98.1250	98.1250	71.01	71.01	71.01	72.00	100.73	101.28	(0.55)	6.36	-0.03	2/28/2022 6:58 AM
S5H3	375.32	98.0000	98.0500	81.29	81.29	81.29	82.50	101.95	103.13	(1.18)	6.44	-0.07	2/28/2022 6:58 AM
SYMBOL	DTE	STRIKE	FUTURE	BID	ASK	ATM PRICE	SETTLE PRICE	ATM VOL	SETTLE VOL	VOL CHG	DBPS	DBP CHG	LAST UPDATED