

3M SOFR (SR3) Volatility by Straddle

Edit Copy

Compare To Settlement ATM Strike: ☒

Bid/Ask Spread: 1/2 Tick

Apply

SYMBOL	DTE	STRIKE	FUTURE	BID	ASK	ATM PRICE	SETTLE PRICE	ATM VOL	SETTLE VOL	VOL CHG	DBPS	DBP CHG	LAST UPDATED
SR3J2	9.38	98.6250	98.6025	8.50	8.50	8.50	8.00	64.95	60.22	4.73	4.10	0.30	4/5/2022 6:48 AM
SR3K2	38.38	98.6250	98.6025	16.75	16.75	16.75	16.00	64.43	61.33	3.10	4.07	0.20	4/5/2022 6:48 AM
SR3M2	66.38	98.6250	98.6025	23.74	23.74	23.74	24.00	69.75	70.35	(0.60)	4.40	-0.04	4/5/2022 6:48 AM
SR3N2	101.38	97.8750	97.8825	43.25	43.25	43.25	43.75	103.26	104.50	(0.86)	6.52	-0.08	4/5/2022 6:38 AM
SR3Q2	129.38	97.8750	97.8825	49.75	49.75	49.75	49.75	105.31	105.39	0.26	6.65	-0.01	4/5/2022 6:38 AM
SR3U2	164.38	97.8750	97.8825	57.74	57.74	57.74	57.75	108.69	108.79	0.21	6.86	-0.01	4/5/2022 6:38 AM
SR3Z2	255.42	97.4375	97.4275	84.99	84.99	84.99	86.00	129.15	130.82	(1.37)	8.15	-0.11	4/5/2022 6:38 AM
SR3H3	339.42	97.0625	97.0775	106.97	106.97	106.97	107.50	141.97	142.64	(0.62)	8.96	-0.04	4/5/2022 6:38 AM
SR3M3	437.38	96.8750	96.9025	125.66	125.66	125.66	126.00	148.17	149.27	(0.27)	9.35	-0.07	4/5/2022 6:38 AM
SR3U3	528.38	96.8750	96.8950	137.92	137.92	137.92	138.50	149.21	150.43	(0.52)	9.42	-0.08	4/5/2022 6:38 AM
SR3Z3	619.42	97.0000	96.9950	150.07	150.07	150.07	150.25	151.25	151.33	(0.07)	9.55	0.00	4/5/2022 6:38 AM
SR3H4	710.38	97.1250	97.1175	158.99	158.99	158.99	159.25	150.89	151.06	(0.17)	9.52	-0.01	4/5/2022 6:38 AM
SR3M4	801.38	97.2500	97.2225	173.16	173.16	173.16	173.50	155.97	156.25	(0.28)	9.84	-0.02	4/5/2022 6:38 AM
SR3U4	892.38	97.2500	97.2975	176.90	176.90	176.90	175.00	152.18	152.01	1.66	9.61	0.01	4/5/2022 6:38 AM
SR3Z4	983.42	97.3750	97.3625	179.53	179.53	179.53	179.75	148.25	148.39	(0.14)	9.36	-0.01	4/5/2022 6:38 AM
SR3H5	1074.38	97.5000	97.4625	179.87	179.87	179.87	182.00	143.13	144.81	(1.68)	9.03	-0.11	4/5/2022 6:38 AM
SR3M5	1165.38	97.5000	97.5625	192.08	192.08	192.08	191.00	147.71	148.19	0.82	9.32	-0.03	4/5/2022 6:38 AM
SR3U5	1256.38	97.6250	97.6475	193.16	193.16	193.16	194.25	143.98	146.11	(0.78)	9.09	-0.13	4/5/2022 6:38 AM
SR3Z5	1347.38	97.7500	97.7125	193.78	193.78	193.78	195.75	140.31	141.72	(1.41)	8.86	-0.09	4/5/2022 6:38 AM
SR3H6	1438.38	97.7500	97.7675	197.97	197.97	197.97	197.75	139.51	140.94	0.19	8.81	-0.09	4/5/2022 6:38 AM
TS2J2	9.38	97.8750	97.8875	17.17	17.17	17.17	18.00	134.02	134.85	(0.83)	8.46	-0.05	4/5/2022 6:48 AM
TS2K2	38.38	97.8750	97.8875	27.96	27.96	27.96	28.00	108.14	106.94	1.20	6.83	0.08	4/5/2022 6:48 AM
TS2M2	66.38	97.8750	97.8875	35.38	35.38	35.38	36.00	104.18	105.24	(1.06)	6.58	-0.07	4/5/2022 6:48 AM
TS3J2	9.38	97.3750	97.4325	18.13	18.13	18.13	18.00	137.09	136.40	1.28	8.65	0.04	4/5/2022 6:48 AM
TS3K2	38.38	97.3750	97.4325	29.84	29.84	29.84	30.00	114.12	113.49	(0.84)	7.20	0.04	4/5/2022 6:48 AM
TS3M2	66.38	97.3750	97.4325	38.99	38.99	38.99	39.00	114.07	113.70	(0.18)	7.20	0.02	4/5/2022 6:48 AM
S02J2	3.38	96.8750	96.9050	13.70	13.70	13.70	14.25	175.61	172.97	3.20	11.08	0.17	4/5/2022 6:48 AM
S0J2	9.38	96.8750	96.9050	20.50	20.50	20.50	20.25	159.18	157.10	5.21	10.05	0.13	4/5/2022 6:48 AM
S04J2	17.38	96.8750	96.9050	12.05	12.05	12.05	12.25	67.86	68.18	(1.28)	4.28	-0.02	4/5/2022 6:48 AM
S0K2	38.38	96.8750	96.9050	38.00	38.00	38.00	37.75	146.75	146.16	1.68	9.26	0.04	4/5/2022 6:48 AM
S0M2	66.38	96.8750	96.9050	48.99	48.99	48.99	49.75	144.17	147.11	(1.79)	9.10	-0.19	4/5/2022 6:48 AM
S0N2	101.38	96.8750	96.8950	59.99	59.99	59.99	60.75	143.21	145.73	(1.47)	9.04	-0.16	4/5/2022 6:38 AM
S0Q2	129.38	96.8750	96.8950	68.97	68.97	68.97	68.75	145.99	146.23	0.74	9.21	-0.02	4/5/2022 6:38 AM
S0U2	164.38	96.8750	96.8950	77.97	77.97	77.97	78.75	146.74	147.95	(1.25)	9.26	-0.08	4/5/2022 6:38 AM
S0Z2	255.38	97.0000	96.9950	95.99	95.99	95.99	97.00	145.89	147.16	(1.27)	9.21	-0.08	4/5/2022 6:38 AM
S0H3	339.38	97.1250	97.1175	108.78	108.78	108.78	109.50	144.41	145.18	(0.77)	9.11	-0.05	4/5/2022 6:38 AM
S0M3	437.38	97.2500	97.2225	113.99	113.99	113.99	114.00	134.41	134.35	0.06	8.48	0.00	4/5/2022 6:38 AM
S22J2	3.38	97.2500	97.2225	21.79	21.79	21.79	24.00	282.20	290.43	(8.23)	17.81	-0.52	4/5/2022 6:48 AM
S2J2	9.38	97.2500	97.2225	20.25	20.25	20.25	20.50	157.39	155.59	1.80	9.93	0.11	4/5/2022 6:48 AM
S24J2	17.38	97.2500	97.2225	48.34	48.34	48.34	50.00	277.46	283.00	(5.54)	17.51	-0.35	4/5/2022 6:48 AM
S2K2	38.38	97.2500	97.2225	36.75	36.75	36.75	38.00	141.95	145.96	(4.00)	8.96	-0.25	4/5/2022 6:48 AM
S2M2	66.38	97.2500	97.2225	48.24	48.24	48.24	49.00	141.99	143.73	(1.75)	8.96	-0.11	4/5/2022 6:48 AM
S2N2	101.38	97.3125	97.2975	56.49	56.49	56.49	57.00	134.86	136.20	(0.80)	8.51	-0.08	4/5/2022 6:38 AM
S2Q2	129.38	97.3125	97.2975	63.49	63.49	63.49	64.50	134.38	136.67	(1.81)	8.48	-0.14	4/5/2022 6:38 AM
S2U2	164.38	97.3125	97.2975	71.48	71.48	71.48	72.00	134.53	135.66	(0.72)	8.49	-0.07	4/5/2022 6:38 AM
S2Z2	255.38	97.3750	97.3625	87.23	87.23	87.23	88.00	132.57	133.53	(0.97)	8.37	-0.06	4/5/2022 6:38 AM
S2H3	339.38	97.5000	97.4625	98.74	98.74	98.74	101.00	131.01	133.96	(2.95)	8.27	-0.19	4/5/2022 6:38 AM
S2M3	437.38	97.5000	97.5625	113.03	113.03	113.03	114.00	133.17	135.82	(1.19)	8.41	-0.17	4/5/2022 6:38 AM
S32J2	3.38	97.5000	97.5625	17.93	17.93	17.93	18.00	224.12	229.59	5.81	14.15	-0.34	4/5/2022 6:48 AM
S3J2	9.38	97.5000	97.5625	19.25	19.25	19.25	20.00	145.30	161.34	(6.95)	9.17	-1.01	4/5/2022 6:48 AM
S34J2	17.38	97.5000	97.5625	40.78	40.78	40.78	38.00	232.54	228.02	17.35	14.68	0.29	4/5/2022 6:48 AM
S3K2	38.38	97.5000	97.5625	35.74	35.74	35.74	36.00	136.96	142.84	(1.43)	8.65	-0.37	4/5/2022 6:48 AM
S3M2	66.38	97.5000	97.5625	46.73	46.73	46.73	46.00	136.90	139.20	1.90	8.64	-0.14	4/5/2022 6:48 AM
S3N2	101.38	97.6250	97.6475	55.52	55.52	55.52	54.50	132.51	132.21	2.86	8.36	0.02	4/5/2022 6:38 AM
S3Q2	129.38	97.6250	97.6475	62.34	62.34	62.34	61.50	131.92	134.28	2.10	8.33	-0.15	4/5/2022 6:38 AM
S3U2	164.38	97.6250	97.6475	68.29	68.29	68.29	67.50	128.50	130.74	1.74	8.11	-0.14	4/5/2022 6:38 AM
S3Z2	255.38	97.7500	97.7125	83.01	83.01	83.01	84.00	126.08	127.49	(1.42)	7.96	-0.09	4/5/2022 6:38 AM
S3H3	339.38	97.7500	97.7675	95.82	95.82	95.82	94.00	127.18	126.14	2.56	8.03	0.07	4/5/2022 6:38 AM
S3M3	437.38	97.7500	97.7900	104.75	104.75	104.75	104.00	123.47	124.69	0.90	7.79	-0.08	4/5/2022 6:38 AM
S4J2	9.38	97.7500	97.7950	19.30	19.30	19.30	19.00	148.22	147.41	3.70	9.36	0.05	4/5/2022 6:48 AM
S4K2	38.38	97.7500	97.7950	35.57	35.57	35.57	35.00	136.96	139.68	2.47	8.64	-0.17	4/5/2022 6:48 AM
S4M2	66.38	97.7500	97.7950	45.08	45.08	45.08	44.00	132.40	133.69	3.30	8.36	-0.08	4/5/2022 6:48 AM
S4N2	101.38	97.7500	97.8100	53.90	53.90	53.90	53.50	128.21	130.96	0.78	8.09	-0.17	4/5/2022 6:38 AM
S4Q2	129.38	97.7500	97.8100	60.71	60.71	60.71	59.50	128.14	129.01	2.42	8.09	-0.06	4/5/2022 6:38 AM
S4U2	164.38	97.7500	97.8100	67.58	67.58	67.58	66.50	126.90	128.03	1.92	8.01	-0.07	4/5/2022 6:38 AM
S4Z2	255.38	97.7500	97.8100	83.28	83.28	83.28	83.00	126.36	126.99	0.34	7.98	-0.04	4/5/2022 6:38 AM
S4H3	339.38	97.7500	97.8100	91.66	91.66	91.66	91.00	121.52	122.86	0.81	7.67	-0.08	4/5/2022 6:38 AM
S4M3	437.38	97.7500	97.8075	101.35	101.35	101.35	101.50	119.41	120.37	(0.23)	7.54	-0.06	4/5/2022 6:38 AM
S5J2	9.38	97.7500	97.8100	17.35	17.35	17.35	16.50	130.35	128.76	4.78	8.23	0.10	4/5/2022 6:48 AM
S5K2	38.38	97.7500	97.8100	31.65	31.65	31.65	31.50	121.06	120.26	(0.02)	7.64	0.05	4/5/2022 6:48 AM
S5M2	66.38	97.7500	97.8100	39.76	39.76	39.76	39.50	116.30	116.29	0.38	7.34	0.00	4/5/2022 6:48 AM
S5N2	101.38	97.7500	97.8050	48.96	48.96	48.96	48.50	116.45	116.38	0.92	7.35	0.00	4/5/2022 6:38 AM
S5Q2	129.38	97.7500	97.8050	55.70	55.70	55.70	54.50	117.57	118.28	2.41	7.42	-0.05	4/5/2022 6:38 AM
S5U2	164.38	97.7500	97.8050	62.21	62.21	62.21	61.50	116.82	116.61	1.23	7.37	0.01	4/5/2022 6:38 AM
S5Z2	255.38	97.7500	97.7850	72.17	72.17	72.17	71.50	109.61	111.35	1.06	6.92	-0.11	4/5/2022 6:38 AM

SYMBOL	DTE	STRIKE	FUTURE	BID	ASK	ATM PRICE	SETTLE PRICE	ATM VOL	SETTLE VOL	VOL CHG	DBPS	DBP CHG	LAST UPDATED
--------	-----	--------	--------	-----	-----	-----------	--------------	---------	------------	---------	------	---------	--------------

SYMBOL	DTE	STRIKE	FUTURE	BID	ASK	ATM PRICE	SETTLE PRICE	ATM VOL	SETTLE VOL	VOL CHG	DBPS	DBP CHG	LAST UPDATED
S5H3	339.38	97.7500	97.7650	81.04	81.04	81.04	81.50	107.56	109.33	(0.51)	6.79	-0.11	4/5/2022 6:38 AM
S5M3	437.38	97.8750	97.8300	90.45	90.45	90.45	92.50	106.58	108.95	(2.37)	6.73	-0.15	4/5/2022 6:38 AM
SYMBOL	DTE	STRIKE	FUTURE	BID	ASK	ATM PRICE	SETTLE PRICE	ATM VOL	SETTLE VOL	VOL CHG	DBPS	DBP CHG	LAST UPDATED