

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
SR3J2	3.38	98.5625	98.5325	4.16	4.16	4.16	4.25	43.40	37.84	5.56	2.74	0.35	4/11/2022 6:38 AM
SR3K2	32.38	98.5625	98.5325	11.25	11.25	11.25	11.25	46.28	45.07	1.21	2.92	0.08	4/11/2022 6:38 AM
SR3M2	60.38	98.5625	98.5325	17.99	17.99	17.99	17.75	55.08	53.45	1.63	3.48	0.10	4/11/2022 6:38 AM
SR3N2	95.38	97.8125	97.8425	38.49	38.49	38.49	38.50	94.57	93.57	1.02	5.97	0.06	4/11/2022 6:38 AM
SR3Q2	123.38	97.8125	97.8425	44.98	44.98	44.98	45.00	97.38	96.65	0.81	6.15	0.05	4/11/2022 6:38 AM
SR3U2	158.38	97.8125	97.8425	52.97	52.97	52.97	53.50	101.49	101.90	(0.33)	6.41	-0.03	4/11/2022 6:38 AM
SR3Z2	249.43	97.3750	97.3475	82.20	82.20	82.20	82.00	126.40	125.52	0.89	7.98	0.06	4/11/2022 6:38 AM
SR3H3	333.43	96.9375	96.9625	103.94	103.94	103.94	104.00	139.25	139.36	0.41	8.79	-0.01	4/11/2022 6:38 AM
SR3M3	431.38	96.7500	96.7625	123.21	123.21	123.21	122.50	146.44	145.99	1.32	9.24	0.03	4/11/2022 6:38 AM
SR3U3	522.38	96.7500	96.7425	135.72	135.72	135.72	136.50	147.87	148.36	(0.48)	9.33	-0.03	4/11/2022 6:38 AM
SR3Z3	613.43	96.8750	96.8475	149.81	149.81	149.81	150.00	151.96	151.89	0.07	9.59	0.00	4/11/2022 6:38 AM
SR3H4	704.38	97.0000	96.9725	158.87	158.87	158.87	160.00	151.70	152.55	(0.85)	9.58	-0.05	4/11/2022 6:38 AM
SR3M4	795.38	97.1250	97.0675	173.20	173.20	173.20	174.00	156.97	157.53	(0.56)	9.91	-0.04	4/11/2022 6:38 AM
SR3U4	886.38	97.1250	97.1275	177.20	177.20	177.20	177.25	153.48	153.29	0.19	9.69	0.01	4/11/2022 6:38 AM
SR3Z4	977.43	97.1250	97.1775	181.43	181.43	181.43	180.50	150.83	151.22	0.91	9.52	-0.03	4/11/2022 6:38 AM
SR3H5	1068.38	97.2500	97.2475	182.05	182.05	182.05	185.25	145.90	148.29	(2.39)	9.21	-0.15	4/11/2022 6:38 AM
SR3M5	1159.38	97.3750	97.3175	192.75	192.75	192.75	194.50	149.35	150.61	(1.26)	9.43	-0.08	4/11/2022 6:38 AM
SR3U5	1250.38	97.3750	97.3725	195.64	195.64	195.64	198.25	147.02	148.84	(1.82)	9.28	-0.11	4/11/2022 6:38 AM
SR3Z5	1341.38	97.3750	97.4025	199.10	199.10	199.10	199.25	145.44	146.51	0.02	9.18	-0.07	4/11/2022 6:38 AM
SR3H6	1432.38	97.3750	97.4175	203.67	203.67	203.67	204.75	144.88	146.74	(0.67)	9.14	-0.12	4/11/2022 6:38 AM
TS2J2	3.38	97.8750	97.8425	10.57	10.57	10.57	14.00	133.24	137.83	(4.59)	8.41	-0.29	4/11/2022 6:38 AM
TS2K2	32.38	97.8750	97.8425	26.60	26.60	26.60	27.00	111.53	109.53	2.00	7.04	0.13	4/11/2022 6:38 AM
TS2M2	60.38	97.8750	97.8425	33.52	33.52	33.52	34.00	103.19	102.88	0.31	6.51	0.02	4/11/2022 6:38 AM
TS3J2	3.38	97.3750	97.3475	11.33	11.33	11.33	14.50	144.53	142.50	2.03	9.12	0.13	4/11/2022 6:38 AM
TS3K2	32.38	97.3750	97.3475	26.42	26.42	26.42	27.50	110.91	111.50	(0.59)	7.00	-0.04	4/11/2022 6:38 AM
TS3M2	60.38	97.3750	97.3475	36.41	36.41	36.41	37.50	112.26	113.43	(1.17)	7.09	-0.07	4/11/2022 6:38 AM
S0J2	3.38	96.7500	96.7625	16.25	16.25	16.25	16.25	210.94	158.13	50.81	13.31	3.33	4/11/2022 6:38 AM
S04J2	11.38	96.7500	96.7625	10.37	10.37	10.37	10.75	73.24	75.11	4.27	4.62	-0.12	4/11/2022 6:38 AM
S05J2	18.38	96.7500	96.7625	27.55	27.55	27.55	0.00	153.75	0.00	153.75	9.70	9.70	4/11/2022 6:38 AM
S0K2	32.38	96.7500	96.7625	37.25	37.25	37.25	37.25	156.84	150.45	5.70	9.90	0.40	4/11/2022 6:38 AM
S0M2	60.38	96.7500	96.7625	48.75	48.75	48.75	48.25	150.50	145.76	4.48	9.50	0.30	4/11/2022 6:38 AM
S0N2	95.38	96.7500	96.7425	60.75	60.75	60.75	60.75	149.53	148.01	1.96	9.44	0.10	4/11/2022 6:38 AM
S0Q2	123.38	96.7500	96.7425	69.24	69.24	69.24	69.25	150.11	150.05	1.52	9.47	0.00	4/11/2022 6:38 AM
S0U2	158.38	96.7500	96.7425	78.24	78.24	78.24	77.75	150.05	148.25	2.13	9.47	0.11	4/11/2022 6:38 AM
S0Z2	249.38	96.8750	96.8475	97.21	97.21	97.21	96.50	149.52	147.71	1.81	9.44	0.11	4/11/2022 6:38 AM
S0H3	333.38	97.0000	96.9725	110.23	110.23	110.23	112.00	147.68	149.52	(1.83)	9.32	-0.12	4/11/2022 6:38 AM
S0M3	431.38	97.1250	97.0675	116.38	116.38	116.38	117.00	138.22	138.68	(0.47)	8.72	-0.03	4/11/2022 6:38 AM
S2J2	3.38	97.0625	97.0675	17.00	17.00	17.00	17.00	221.04	169.01	53.44	13.95	3.28	4/11/2022 6:38 AM
S24J2	11.38	97.0625	97.0675	41.60	41.60	41.60	45.50	295.19	298.93	2.86	18.63	-0.24	4/11/2022 6:38 AM
S25J2	18.38	97.1250	97.0675	27.62	27.62	27.62	0.00	152.04	0.00	152.04	9.60	9.60	4/11/2022 6:38 AM
S2K2	32.38	97.0625	97.0675	37.00	37.00	37.00	37.00	155.83	152.03	5.68	9.84	0.24	4/11/2022 6:38 AM
S2M2	60.38	97.0625	97.0675	48.50	48.50	48.50	48.00	149.78	146.85	4.51	9.45	0.18	4/11/2022 6:38 AM
S2N2	95.38	97.1250	97.1275	59.25	59.25	59.25	58.25	145.86	142.94	4.30	9.21	0.18	4/11/2022 6:38 AM
S2Q2	123.38	97.1250	97.1275	66.77	66.77	66.77	65.75	144.75	142.36	3.62	9.14	0.15	4/11/2022 6:38 AM
S2U2	158.38	97.1250	97.1275	73.76	73.76	73.76	72.25	141.46	139.54	3.97	8.93	0.12	4/11/2022 6:38 AM
S2Z2	249.38	97.1250	97.1775	84.17	84.17	84.17	88.50	129.34	137.04	(6.12)	8.16	-0.49	4/11/2022 6:38 AM
S2H3	333.38	97.2500	97.2475	99.84	99.84	99.84	102.00	133.80	136.09	(2.29)	8.45	-0.14	4/11/2022 6:38 AM
S2M3	431.38	97.3750	97.3175	113.44	113.44	113.44	116.00	134.72	137.49	(2.77)	8.50	-0.18	4/11/2022 6:38 AM
S3J2	3.38	97.3750	97.3175	16.75	16.75	16.75	17.00	209.38	167.45	41.93	13.22	2.65	4/11/2022 6:38 AM
S34J2	11.38	97.3750	97.3175	34.76	34.76	34.76	38.00	244.51	244.13	0.38	15.43	0.02	4/11/2022 6:38 AM
S35J2	18.38	97.3750	97.3175	27.62	27.62	27.62	0.00	152.04	0.00	152.04	9.60	9.60	4/11/2022 6:38 AM
S3K2	32.38	97.3750	97.3175	37.24	37.24	37.24	37.00	155.68	150.09	5.58	9.83	0.35	4/11/2022 6:38 AM
S3M2	60.38	97.3750	97.3175	48.24	48.24	48.24	48.00	148.31	145.24	3.06	9.36	0.19	4/11/2022 6:38 AM
S3N2	95.38	97.3750	97.3725	57.51	57.51	57.51	58.50	141.57	141.91	(0.34)	8.94	-0.02	4/11/2022 6:38 AM
S3Q2	123.38	97.3750	97.3725	64.77	64.77	64.77	65.50	140.41	140.39	0.02	8.86	0.00	4/11/2022 6:38 AM
S3U2	158.38	97.3750	97.3725	70.83	70.83	70.83	71.50	135.84	135.89	(0.05)	8.57	0.00	4/11/2022 6:38 AM
S3Z2	249.38	97.3750	97.4025	87.51	87.51	87.51	87.00	134.59	134.31	1.56	8.50	0.02	4/11/2022 6:38 AM
S3H3	333.38	97.3750	97.4175	98.99	98.99	98.99	98.50	132.57	132.93	1.10	8.37	-0.02	4/11/2022 6:38 AM
S3M3	431.38	97.3750	97.4150	106.59	106.59	106.59	106.50	126.63	127.42	0.44	7.99	-0.05	4/11/2022 6:38 AM
S4J2	3.38	97.3750	97.4150	14.45	14.45	14.45	17.50	183.27	183.73	12.93	11.57	-0.03	4/11/2022 6:38 AM
S4K2	32.38	97.3750	97.4150	36.47	36.47	36.47	36.50	153.01	151.38	5.32	9.66	0.10	4/11/2022 6:38 AM
S4M2	60.38	97.3750	97.4150	47.11	47.11	47.11	47.50	145.17	143.57	1.65	9.16	0.10	4/11/2022 6:38 AM
S4N2	95.38	97.3750	97.4000	56.01	56.01	56.01	56.50	137.80	140.02	0.77	8.70	-0.14	4/11/2022 6:38 AM
S4Q2	123.38	97.3750	97.4000	63.80	63.80	63.80	64.50	138.26	140.91	0.02	8.73	-0.17	4/11/2022 6:38 AM
S4U2	158.38	97.3750	97.4000	70.48	70.48	70.48	70.50	135.10	136.36	1.11	8.53	-0.08	4/11/2022 6:38 AM
S4Z2	249.38	97.3750	97.3750	84.22	84.22	84.22	85.50	129.57	130.73	(1.17)	8.18	-0.07	4/11/2022 6:38 AM
S4H3	333.38	97.3750	97.3600	92.74	92.74	92.74	94.00	124.26	125.44	(1.18)	7.84	-0.07	4/11/2022 6:38 AM
S4M3	431.38	97.3750	97.3450	103.14	103.14	103.14	104.00	122.54	123.24	(0.70)	7.73	-0.04	4/11/2022 6:38 AM
S5J2	3.38	97.3750	97.3450	12.53	12.53	12.53	16.50	159.89	161.51	(1.62)	10.09	-0.10	4/11/2022 6:38 AM
S5K2	32.38	97.3750	97.3450	29.81	29.81	29.81	30.50	125.16	123.51	1.64	7.90	0.10	4/11/2022 6:38 AM
S5M2	60.38	97.3750	97.3450	39.11	39.11	39.11	40.50	120.57	122.43	(1.86)	7.61	-0.12	4/11/2022 6:38 AM
S5N2	95.38	97.3750	97.3400	47.73	47.73	47.73	48.00	117.30	116.57	0.73	7.40	0.05	4/11/2022 6:38 AM
S5Q2	123.38	97.3750	97.3400	56.47	56.47	56.47	57.00	122.27	122.28	(0.01)	7.72	0.00	4/11/2022 6:38 AM
S5U2	158.38	97.3750	97.3400	61.06	61.06	61.06	62.00	116.98	117.93	(0.96)	7.38	-0.06	4/11/2022 6:38 AM
S5Z2	249.38	97.3750	97.3250	72.13	72.13	72.13	74.50	110.81	114.06	(3.25)	6.99	-0.21	4/11/2022 6:38 AM

SYMBOL	DTE	STRIKE	FUTURE	BID	ASK	ATM PRICE	SETTLE PRICE	ATM VOL	SETTLE VOL	VOL CHG	DBPS	DBP CHG	LAST UPDATED
S5H3	333.38	97.3750	97.3175	82.82	82.82	82.82	83.00	110.81	110.81	0.00	6.99	0.00	4/11/2022 6:38 AM
S5M3	431.38	97.2500	97.3125	95.28	95.28	95.28	93.50	113.09	111.98	2.32	7.14	0.07	4/11/2022 6:38 AM
SYMBOL	DTE	STRIKE	FUTURE	BID	ASK	ATM PRICE	SETTLE PRICE	ATM VOL	SETTLE VOL	VOL CHG	DBPS	DBP CHG	LAST UPDATED