

Week 10/13/25-10/17/25 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks

Sofr Contract	10/13/25			10/14/25			10/15/25			10/16/25			10/17/25		
	Strike	Future Change	Straddle Change	Strike	Future Change	Straddle Change	Strike	Future Change	Straddle Change	Strike	Future Change	Straddle Change	Strike	Future Change	Straddle Change
	Trade Description	Underlying Change	Formula	Trade Description	Underlying Change	Formula	Trade Description	Underlying Change	Formula	Trade Description	Underlying Change	Formula	Trade Description	Underlying Change	Formula
NOV 25	9637.5^	1.00	-1.48	9637.5^	0.00	-2.01	9637.5^	-1.50	-0.10	9643.75^	5.00	▲2.3	9637.5^	-1.25	-1.97
DEC 25	9637.5^	1.00	-1.50	9637.5^	0.00	-1.02	9637.5^	-1.50	-0.07	9643.75^	5.00	▲2.2	9637.5^	-1.25	-1.82
JAN 26	9662.5^	2.00	-0.91	9662.5^	0.50	-1.01	9662.5^	-1.50	-1.11	9668.75^	8.50	▲1.4	9662.5^	-2.75	-1.03
FEB 26	9662.5^	2.00	-1.42	9662.5^	0.50	-1.02	9662.5^	-1.50	-0.61	9668.75^	8.50	▲1.3	9662.5^	-2.75	-0.93
MAR 26	9662.5^	2.00	-1.43	9662.5^	0.50	-1.52	9662.5^	-1.50	-0.60	9668.75^	8.50	▲1.8	9662.5^	-2.75	-0.96
APR 26	9681.25^	3.00	▲.0	9681.25^	0.50	-1.07	9681.25^	-1.50	▲2.0	9693.75^	9.00	▲2.5	9687.5^	-2.75	-1.45
JUN 26	9681.25^	3.00	-1.59	9681.25^	0.50	-1.07	9681.25^	-1.50	-0.02	9693.75^	9.00	▲2.4	9687.5^	-2.75	-1.97
SEP 26	9700^	3.00	-1.47	9700^	1.00	-1.06	9693.75^	-2.50	-0.47	9706.25^	9.00	▲2.2	9700^	-2.75	-2.21
DEC 26	9700^	3.00	-1.13	9700^	1.50	-1.39	9700^	-3.00	▲.3	9712.5^	9.00	▲1.6	9712.5^	-3.25	-1.92
MAR 27	9700^	2.50	-1.63	9700^	1.50	-0.89	9700^	-2.50	-0.77	9712.5^	8.50	▲1.5	9712.5^	-3.25	-2.68
JUN 27	9700^	2.50	-1.60	9700^	1.50	-0.62	9700^	-2.00	-0.58	9712.5^	8.00	▲1.6	9700^	-3.25	-1.93
SEP 27	9700^	2.50	-0.79	9700^	1.50	-0.09	9700^	-2.00	-1.39	9700^	8.00	▲1.9	9700^	-3.75	-1.79
DEC 27	9687.5^	2.50	-0.41	9687.5^	1.50	-1.16	9687.5^	-2.00	-0.05	9700^	8.00	▲.8	9700^	-3.25	-1.91
MAR 28	9687.5^	2.00	-0.85	9687.5^	1.50	-1.12	9687.5^	-2.00	-0.12	9700^	8.00	▲1.3	9687.5^	-3.25	-2.52
JUN 28	9687.5^	1.50	-0.24	9687.5^	1.00	-0.51	9675^	-1.50	-0.74	9687.5^	8.00	▲.8	9687.5^	-3.75	-0.18
SEP 28	9675^	1.50	-0.05	9675^	1.00	-1.31	9675^	-2.00	-0.77	9687.5^	8.00	▲.5	9675^	-3.75	-0.20

oq nov25	9706.25^	3.00	-2.70	9706.25^	1.50	-1.44	9700^	-3.00	-0.69	9712.5^	9.00	▲1.1	9706.25^	-3.25	-0.97
0q dec25	9706.25^	3.00	-2.29	9706.25^	1.50	-0.47	9700^	-3.00	-0.81	9712.5^	9.00	▲1.6	9706.25^	-3.25	-1.08
0q jan26	9706.25^	2.50	-2.38	9706.25^	1.50	▲.0	9700^	-2.50	-0.38	9712.5^	8.50	▲.8	9706.25^	-3.25	-0.36
0q feb26	9706.25^	2.50	-1.91	9706.25^	1.50	-0.01	9700^	-2.50	-1.41	9712.5^	8.50	▲2.2	9706.25^	-3.25	-1.14
0q mar26	9706.25^	2.50	-1.43	9706.25^	1.50	-0.01	9700^	-2.50	-1.18	9712.5^	8.50	▲1.6	9706.25^	-3.25	-1.41
0q apr26	9700^	2.50	▲.0	9700^	1.50	-0.59	9700^	-2.00	-1.02	9706.25^	8.00	▲1.1	9706.25^	-3.25	-1.04
0q jun26	9700^	2.50	-1.56	9700^	1.50	-0.10	9700^	-2.00	-1.04	9712.5^	8.00	▲1.4	9700^	-3.25	-1.56
0q sep26	9700^	2.50	-1.49	9700^	1.50	-0.05	9700^	-2.00	-1.62	9700^	8.00	▲1.9	9700^	-3.75	-1.24

2q nov25	9693.75^	2.50	-2.32	9693.75^	1.50	▲.0	9693.75^	-2.00	-1.10	9700^	8.00	▲1.1	9693.75^	-3.25	-0.32
2q dec25	9693.75^	2.50	-1.38	9693.75^	1.50	0.00	9693.75^	-2.00	-1.09	9700^	8.00	▲1.3	9693.75^	-3.25	-1.47
2q jan26	9687.5^	2.00	-1.98	9687.5^	1.50	▲1.0	9687.5^	-2.00	-1.06	9693.75^	8.00	▲.5	9693.75^	-3.25	-0.74
2q feb26	9687.5^	2.00	-1.49	9687.5^	1.50	▲1.0	9687.5^	-2.00	-1.56	9693.75^	8.00	▲.4	9693.75^	-3.25	-0.78
2q mar26	9687.5^	2.00	-1.50	9687.5^	1.50	-0.05	9687.5^	-2.00	-0.57	9693.75^	8.00	▲.9	9693.75^	-3.25	-0.81
2q apr26	9681.25^	1.50	▲.0	9681.25^	1.00	-0.07	9681.25^	-1.50	-1.05	9687.5^	8.00	▲1.2	9687.5^	-3.75	-1.58
2q jun26	9687.5^	1.50	-1.21	9687.5^	1.00	-0.01	9675^	-1.50	-0.71	9687.5^	8.00	▲.6	9687.5^	-3.75	-0.83
2q sep26	9675^	1.50	-1.10	9675^	1.00	▲.4	9675^	-2.00	-1.54	9687.5^	8.00	▲1.2	9675^	-3.75	-0.59

3q nov25	9675^	1.50	-2.39	9675^	1.00	▲.0	9675^	-2.50	-1.24	9675^	8.00	▲1.0	9675^	-3.25	-0.77
3q dec25	9675^	1.50	-1.43	9675^	1.00	-0.49	9675^	-2.50	-0.69	9675^	8.00	▲1.0	9675^	-3.25	-0.86
3q jan26	9662.5^	1.50	-2.16	9675^	1.00	▲.6	9662.5^	-2.50	-1.06	9675^	8.00	▲.1	9675^	-3.25	-0.20
3q feb26	9662.5^	1.50	-1.65	9675^	1.00	-0.20	9662.5^	-2.50	-0.85	9675^	8.00	▲.3	9675^	-3.25	-0.19
3q mar26	9662.5^	1.50	-2.15	9675^	1.00	▲.0	9662.5^	-2.50	-1.12	9675^	8.00	▲.7	9675^	-3.25	-0.18
3q apr26	9662.5^	1.00	▲.0	9662.5^	1.00	-0.08	9662.5^	-2.50	-1.03	9675^	8.00	▲.6	9662.5^	-3.25	-0.82
3q jun26	9662.5^	1.00	-0.57	9662.5^	1.00	-0.08	9662.5^	-2.50	-1.05	9675^	8.00	▲.5	9662.5^	-3.25	-0.86
3q sep26	9662.5^	0.50	-1.06	9662.5^	1.00	-0.05	9662.5^	-2.50	-1.16	9662.5^	8.00	▲.5	9662.5^	-3.25	-0.29

1 and 2 Week Total Change

Sofr Contract	Current Week Net Change	Net 2 Week Total Change
NOV 25	-3.30	-2.58
DEC 25	-2.23	-0.76
JAN 26	-2.63	-1.35
FEB 26	-2.66	-1.93
MAR 26	-2.76	-1.04
APR 26	▲2.0	n/a
JUN 26	-2.20	▲.3
SEP 26	-3.05	-0.30
DEC 26	-2.54	▲.1
MAR 27	-4.44	-1.88
JUN 27	-3.12	-1.31
SEP 27	-2.19	-0.83
DEC 27	-2.69	-1.68
MAR 28	-3.28	-1.90
JUN 28	-0.86	-0.38
SEP 28	-1.83	-3.46

oq nov25	-4.72	-3.85
0q dec25	-3.04	-1.49
0q jan26	-2.32	-0.43
0q feb26	-2.28	▲.0
0q mar26	-2.42	▲.8
0q apr26	-1.54	n/a
0q jun26	-2.89	-0.11
0q sep26	-2.52	-0.24

2q nov25	-2.58	-1.71
2q dec25	-2.67	-1.61
2q jan26	-2.32	-0.44
2q feb26	-2.46	-0.07
2q mar26	-2.06	▲.2
2q apr26	-1.49	n/a
2q jun26	-2.11	▲.4
2q sep26	-1.60	▲1.7

3q nov25	-3.37	-3.61
3q dec25	-2.49	-2.47
3q jan26	-2.74	-0.58
3q feb26	-2.62	-0.46
3q mar26	-2.69	-0.06
3q apr26	-1.31	n/a
3q jun26	-2.10	▲.0
3q sep26	-2.07	▲.6

*Moving ATM ^ changes are calculated using hedged Straddles starting from previous day settles and adjusting delta/gamma and underlying future change to see precise BP change on day

▲ ▼ Straddle Change rounds up/down to the nearest 1/10th of a Tick

Contact: Ovid Valentin Director of Sofr Strategies www.TreanGroup.com ovalentin@treangroup.com ovalentin11@bloomberg.net



701 Harger Road
Suite 200
Oak Brook, IL 60523

Website: www.treangroup.com
Phone: 312-604-6200

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