

Week 10/20/25-10/24/25 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks

1 and 2 Week Total Change

Sofr Contract	10/20/2025			10/21/2025			10/22/2025			10/23/2025			10/24/2025			Sofr Contract	Current Week Net Change	Net 2 Week Total Change
	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			
NOV 25	9637.5^	(1.00)	▼.4	9637.5^	(0.50)	▲.0	9637.5^	0.00	▼.0	9637.5^	(1.50)	▼.1	9637.5^	0.75	▼2.3	NOV 25	▼2.9	▼5.9
DEC 25	9637.5^	(1.00)	▼.5	9637.5^	(0.50)	▼.0	9637.5^	0.00	▼.0	9637.5^	(1.50)	▲.4	9637.5^	0.75	▼2.6	DEC 25	▼2.7	▼4.9
JAN 26	9662.5^	(0.50)	▼.5	9662.5^	0.50	▼.6	9662.5^	0.00	▼.0	9662.5^	(4.00)	▼.5	9662.5^	0.25	▼2.0	JAN 26	▼3.6	▼6.0
FEB 26	9662.5^	(0.50)	▼.5	9662.5^	0.50	▼.1	9662.5^	0.00	▼.5	9662.5^	(4.00)	▼.5	9662.5^	0.25	▼2.0	FEB 26	▼3.7	▼6.2
MAR 26	9662.5^	(0.50)	▼.5	9662.5^	0.50	▼.1	9662.5^	0.00	▼.0	9662.5^	(4.00)	▼.5	9662.5^	0.25	▼2.5	MAR 26	▼3.7	▼6.8
APR 26	9687.5^	(0.50)	▼.6	9687.5^	0.50	▼.5	9687.5^	0.50	▼.1	9681.25^	(5.50)	▼.7	9681.25^	(0.25)	▼2.4	APR 26	▼4.3	▼1.8
JUN 26	9687.5^	(0.50)	▼1.1	9687.5^	0.50	▲.4	9687.5^	0.50	▼.6	9681.25^	(5.50)	▼.8	9681.25^	(0.25)	▼1.9	JUN 26	▼3.9	▼6.0
SEP 26	9700^	(1.00)	▼1.1	9700^	1.00	▼.1	9700^	1.00	▲.4	9700^	(5.50)	▼.6	9693.75^	(0.75)	▼2.5	SEP 26	▼3.8	▼6.9
DEC 26	9712.5^	(0.50)	▼.6	9712.5^	1.50	▲.2	9712.5^	1.00	▲.5	9700^	(5.50)	▼.5	9700^	(0.25)	▼2.1	DEC 26	▼2.5	▼5.6
MAR 27	9712.5^	0.00	▼1.1	9712.5^	2.00	▲.2	9712.5^	1.00	▲.4	9700^	(5.50)	▼.5	9700^	(0.75)	▼2.1	MAR 27	▼3.0	▼6.7
JUN 27	9700^	0.00	▼1.1	9712.5^	2.50	▼.2	9712.5^	1.00	▲.2	9700^	(6.00)	▼.7	9700^	(0.75)	▼2.1	JUN 27	▼3.9	▼7.0
SEP 27	9700^	0.50	▼.6	9700^	2.50	▼.6	9700^	0.50	▼.4	9700^	(6.00)	▲.2	9700^	(0.75)	▼1.6	SEP 27	▼3.1	▼5.2
DEC 27	9700^	1.00	▼1.1	9700^	2.50	▲.7	9700^	0.50	▼.6	9687.5^	(6.00)	▲.2	9687.5^	(1.25)	▼2.3	DEC 27	▼3.1	▼5.8
MAR 28	9687.5^	1.50	▼.4	9687.5^	2.50	▼.2	9687.5^	0.00	▼.1	9687.5^	(6.00)	▼.3	9687.5^	(1.25)	▼2.1	MAR 28	▼3.1	▼6.1
JUN 28	9687.5^	1.50	▼.3	9687.5^	2.50	▼.0	9687.5^	0.00	▼.0	9687.5^	(6.00)	▼.4	9687.5^	(1.25)	▼.1	JUN 28	▼.8	▼1.8
SEP 28	9687.5^	1.50	▼.7	9687.5^	2.50	▼.5	9687.5^	(0.50)	▼.1	9675^	(6.00)	▼.1	9675^	(1.25)	▼.1	SEP 28	▼1.5	▼3.3
oq nov25	9706.25^	(0.50)	▼2.0	9706.25^	1.50	▼.6	9706.25^	1.00	▼.6	9706.25^	(5.50)	▼.0	9706.25^	(0.25)	▼2.5	oq nov25	▼5.7	▼9.7
0q dec25	9706.25^	(0.50)	▼1.5	9706.25^	1.50	▼.6	9706.25^	1.00	▲.9	9706.25^	(5.50)	▼.5	9706.25^	(0.25)	▼2.3	0q dec25	▼4.0	▼6.8
0q jan26	9706.25^	0.00	▼1.0	9706.25^	2.00	▼.1	9712.5^	1.00	▲.0	9706.25^	(5.50)	▲.0	9706.25^	(0.75)	▼2.3	0q jan26	▼3.4	▼5.7
0q feb26	9706.25^	0.00	▼1.0	9706.25^	2.00	▼.1	9712.5^	1.00	▲.0	9706.25^	(5.50)	▼.5	9706.25^	(0.75)	▼1.3	0q feb26	▼3.0	▼5.0
0q mar26	9706.25^	0.00	▼1.1	9706.25^	2.00	▼.1	9712.5^	1.00	▲1.0	9706.25^	(5.50)	▼.5	9706.25^	(0.75)	▼1.8	0q mar26	▼2.5	▼4.4
0q apr26	9706.25^	0.00	▼.6	9706.25^	2.50	▼.0	9706.25^	1.00	▼.1	9700^	(6.00)	▼.2	9700^	(0.75)	▼2.0	0q apr26	▼2.9	▼4.5
0q jun26	9700^	0.00	▼.8	9712.5^	2.50	▼.4	9712.5^	1.00	▼.0	9700^	(6.00)	▲.2	9700^	(0.75)	▼2.1	0q jun26	▼3.0	▼5.6
0q sep26	9700^	0.50	▼.6	9700^	2.50	▲.9	9700^	0.50	▼.1	9700^	(6.00)	▼.6	9700^	(0.75)	▼1.3	0q sep26	▼1.7	▼4.5
2q nov25	9693.75^	1.00	▼2.1	9700^	2.50	▼.8	9700^	0.50	▲.0	9693.75^	(6.00)	▼.0	9693.75^	(1.25)	▼2.3	2q nov25	▼5.2	▼7.5
2q dec25	9693.75^	1.00	▼1.6	9700^	2.50	▲.1	9700^	0.50	▼.0	9693.75^	(6.00)	▼.2	9693.75^	(1.25)	▼2.3	2q dec25	▼4.0	▼6.4
2q jan26	9693.75^	1.50	▼1.4	9693.75^	2.50	▲.0	9693.75^	0.00	▲.5	9687.5^	(6.00)	▼.7	9687.5^	(1.25)	▼1.6	2q jan26	▼3.2	▼5.5
2q feb26	9693.75^	1.50	▼1.0	9693.75^	2.50	▲.0	9693.75^	0.00	▼.0	9687.5^	(6.00)	▼.3	9687.5^	(1.25)	▼2.1	2q feb26	▼3.3	▼5.7
2q mar26	9693.75^	1.50	▼.5	9693.75^	2.50	▼.5	9693.75^	0.00	▲.4	9687.5^	(6.00)	▼.8	9687.5^	(1.25)	▼1.3	2q mar26	▼2.6	▼4.7
2q apr26	9687.5^	1.50	▼1.5	9687.5^	2.50	▲.5	9687.5^	0.00	▲.4	9681.25^	(6.00)	▲.3	9681.25^	(1.25)	▼2.0	2q apr26	▼2.4	▼3.9
2q jun26	9687.5^	1.50	▼1.0	9687.5^	2.50	▲.4	9687.5^	0.00	▲.4	9687.5^	(6.00)	▼.2	9687.5^	(1.25)	▼1.6	2q jun26	▼2.0	▼4.4
2q sep26	9687.5^	1.50	▼1.0	9687.5^	2.50	▲.8	9687.5^	(0.50)	▲.4	9675^	(6.00)	▼.5	9675^	(1.25)	▼1.8	2q sep26	▼2.1	▼3.7
3q nov25	9675^	2.00	▼1.6	9675^	2.50	▼.3	9675^	(0.50)	▲.1	9675^	(6.00)	▼.3	9675^	(1.75)	▼2.2	3q nov25	▼4.3	▼7.7
3q dec25	9675^	2.00	▼1.1	9675^	2.50	▼.7	9675^	(0.50)	▲.5	9675^	(6.00)	▼.9	9675^	(1.75)	▼1.9	3q dec25	▼4.1	▼6.6
3q jan26	9675^	2.00	▼1.4	9675^	3.00	▲.0	9675^	(1.00)	▼.0	9675^	(5.50)	▲.1	9662.5^	(1.75)	▼2.1	3q jan26	▼3.4	▼6.2
3q feb26	9675^	2.00	▼1.4	9675^	3.00	▲.5	9675^	(1.00)	▼.5	9675^	(5.50)	▲.2	9662.5^	(1.75)	▼1.6	3q feb26	▼2.9	▼5.6
3q mar26	9675^	2.00	▼1.0	9675^	3.00	▲.5	9675^	(1.00)	▲.4	9675^	(5.50)	▼.3	9662.5^	(1.75)	▼1.9	3q mar26	▼2.2	▼5.4
3q apr26	9662.5^	2.00	▼.7	9675^	3.00	▼.3	9675^	(1.00)	▼.1	9662.5^	(5.50)	▲.3	9662.5^	(1.25)	▼2.3	3q apr26	▼3.1	▼4.4
3q jun26	9662.5^	2.00	▼.7	9675^	3.00	▼.4	9675^	(1.00)	▲.4	9662.5^	(5.50)	▼.3	9662.5^	(1.25)	▼2.0	3q jun26	▼3.0	▼5.1
3q sep26	9662.5^	2.00	▼1.1	9662.5^	3.00	▲.3	9662.5^	(1.00)	▲.5	9662.5^	(6.00)	▼.5	9662.5^	(1.25)	▼1.9	3q sep26	▼2.7	▼4.5

*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

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