

Week 11/10/25-11/14/25 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	11/10/2025		11/11/2025		11/12/2025		11/13/2025		11/14/2025	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change
NOV 25	(2.50)	▼1.4	2.50	▼.4	(2.00)	▼.9	(3.50)	▲1.5	(0.75)	▼1.3
DEC 25	(2.50)	▼.2	2.50	▼.4	(2.00)	▲.4	(3.50)	▲.4	(0.75)	▲.2
JAN 26	(3.50)	▼.5	4.00	▼.1	(2.00)	▲.1	(3.50)	▲.4	(1.75)	▲.2
FEB 26	(3.50)	▼.5	4.00	▼.1	(2.00)	▲.0	(3.50)	▲.4	(1.75)	▲.5
MAR 26	(3.50)	▼.5	4.00	▼.1	(2.00)	▲.0	(3.50)	▲.4	(1.75)	▲1.2
APR 26	(4.00)	▼.3	4.50	▲.1	(2.00)	▼.1	(2.50)	▲.6	(1.75)	▲1.0
JUN 26	(4.00)	▼.3	4.50	▼.5	(2.00)	▼.1	(2.50)	▲1.1	(1.75)	▲.9
SEP 26	(4.00)	▼.5	5.00	▼.0	(2.00)	▼.5	(2.00)	▲.9	(1.75)	▲.8
DEC 26	(4.00)	▼1.0	5.00	▼.2	(2.00)	▼.0	(2.00)	▲1.0	(0.75)	▲1.4
MAR 27	(4.00)	▼.7	5.00	▲.5	(2.00)	▼.8	(2.00)	▲1.0	(0.75)	▲1.2
JUN 27	(4.00)	▼1.0	5.00	▲.1	(2.00)	▲.2	(1.50)	▲.4	(1.25)	▲1.4
SEP 27	(4.00)	▼.4	5.00	▲.2	(1.50)	▼.6	(2.00)	▲1.4	(1.25)	▲1.4
DEC 27	(3.50)	▼1.5	5.00	▼.7	(1.50)	▲.1	(2.50)	▲1.5	(1.25)	▲1.4
MAR 28	(3.00)	▼.8	5.00	▲.6	(1.50)	▼.1	(2.50)	▲1.2	(1.25)	▲1.9
JUN 28	(3.00)	▼2.4	5.00	▲.7	(1.00)	▼.6	(3.00)	▲1.6	(1.25)	▲2.3
SEP 28	(3.00)	▼.5	5.00	▲.4	(1.00)	▼.1	(3.00)	▲.8	(1.25)	▲2.0
0q nov25	(4.00)	▼1.5	5.00	▼1.2	(2.00)	▼.8	(2.00)	▼1.6	(0.75)	▼2.4
0q dec25	(4.00)	▼.4	5.00	▲.1	(2.00)	▼.8	(2.00)	▲.1	(0.75)	▼.8
0q jan26	(4.00)	▼.3	5.00	▼.3	(2.00)	▼.6	(2.00)	▼.4	(0.75)	▲.7
0q feb26	(4.00)	▼.3	5.00	▼.3	(2.00)	▼.6	(2.00)	▲.1	(0.75)	▲.5
0q mar26	(4.00)	▼.4	5.00	▲.2	(2.00)	▼.1	(2.00)	▲.0	(0.75)	▲.7
0q apr26	(4.00)	▼.5	5.00	▼.3	(2.00)	▲.0	(1.50)	▼.0	(1.25)	▲1.0
0q jun26	(4.00)	▼1.0	5.00	▲.3	(2.00)	▲.0	(1.50)	▲.5	(1.25)	▲1.2
0q sep26	(4.00)	▼1.1	5.00	▲1.0	(1.50)	▼.6	(2.00)	▼.1	(1.25)	▲2.1
2q nov25	(3.50)	▼1.9	5.00	▼1.3	(1.50)	▼.5	(2.50)	▼1.7	(1.25)	▼1.7
2q dec25	(3.50)	▼.5	5.00	▼.3	(1.50)	▼.4	(2.50)	▼.4	(1.25)	▲.2
2q jan26	(3.00)	▼.9	5.00	▼.1	(1.50)	▼.6	(2.50)	▼.4	(1.25)	▲1.2
2q feb26	(3.00)	▲.0	5.00	▼.2	(1.50)	▼.6	(2.50)	▼.4	(1.25)	▲1.2
2q mar26	(3.00)	▼1.0	5.00	▲.2	(1.50)	▼.6	(2.50)	▲.0	(1.25)	▲1.2
2q apr26	(3.00)	▲.1	5.00	▼.1	(1.00)	▼.6	(3.00)	▼.4	(1.25)	▲1.5
2q jun26	(3.00)	▼1.2	5.00	▲.1	(1.00)	▲.4	(3.00)	▼.2	(1.25)	▲1.6
2q sep26	(3.00)	▲.1	5.00	▼.5	(1.00)	▼.1	(3.00)	▲.6	(1.25)	▲1.7
3q nov25	(2.50)	▼2.0	5.00	▼.7	(1.50)	▼.5	(3.00)	▼1.6	(1.25)	▼2.0
3q dec25	(2.50)	▼1.0	5.00	▲.2	(1.50)	▼.9	(3.00)	▲.1	(1.25)	▼.3
3q jan26	(2.50)	▼1.2	5.00	▲.2	(1.50)	▼1.1	(3.00)	▲.3	(1.75)	▲.8
3q feb26	(2.50)	▼.2	5.00	▼.3	(1.50)	▼.6	(3.00)	▼.2	(1.75)	▲1.3
3q mar26	(2.50)	▼.7	5.00	▲.7	(1.50)	▼.6	(3.00)	▼.2	(1.75)	▲1.1
3q apr26	(2.50)	▼.4	5.00	▼.6	(1.00)	▼.6	(3.50)	▼.3	(1.25)	▲1.5
3q jun26	(2.50)	▼.4	5.00	▼.4	(1.00)	▼.1	(3.50)	▲.2	(1.25)	▲1.2
3q sep26	(2.00)	▼1.1	5.00	▲.9	(1.00)	▼.5	(4.00)	▼.0	(1.25)	▲1.7

Friday November 14th Preliminary Run					
1 and 2 Week Total Tick Change ----- Current and 2 Week ABPV change					
Sofr Contract	Current Week Net Tick Change	Net 2 Week Total Tick Change	Current Week End ABPV	2 Week Prior ABPV 10.31.25	Net 2 Week ABPV Change
NOV 25	▼2.5	▼4.2	37.38	58.13	▼20.8
DEC 25	▲.5	▼.5	66.05	65.47	▲.6
JAN 26	▲.1	▲.3	69.62	73	▼3.4
FEB 26	▲.3	▲.9	67.3	71.09	▼3.8
MAR 26	▲1.0	▲3.0	65.15	67.92	▼2.8
APR 26	▲1.4	▲2.3	79.05	80.71	▼1.7
JUN 26	▲1.1	▲3.0	74.28	75.89	▼1.6
SEP 26	▲.7	▲2.5	79.33	78.54	▲.8
DEC 26	▲1.2	▲2.7	82.1	81.02	▲1.1
MAR 27	▲1.2	▲1.9	82.42	82.52	▼.1
JUN 27	▲1.1	▲2.1	84.57	83.92	▲.6
SEP 27	▲2.0	▲2.0	86	84.97	▲1.0
DEC 27	▲.9	▲1.2	86.97	85.75	▲1.2
MAR 28	▲2.7	▲2.9	87.66	86.17	▲1.5
JUN 28	▲1.6	▲.8	88.05	86.1	▲2.0
SEP 28	▲2.6	▲2.4	86.8	86.89	▼.1
0q nov25	▼7.5	▼9.7	50.76	116.92	▼66.2
0q dec25	▼1.9	▼1.7	97.93	102.67	▼4.7
0q jan26	▼.8	▼.8	92.44	95.3	▼2.9
0q feb26	▼.7	▲.5	92.39	94.8	▼2.4
0q mar26	▲.5	▲1.0	91.62	93.19	▼1.6
0q apr26	▲.2	▲1.1	91.22	92.05	▼.8
0q jun26	▲1.0	▲2.1	91.69	89.77	▲1.9
0q sep26	▲1.3	▲2.8	91.45	90.01	▲1.4
2q nov25	▼7.0	▼9.2	60.3	112.9	▼52.6
2q dec25	▼1.4	▼1.9	93.22	94.41	▼1.2
2q jan26	▼.9	▼.7	90.18	91.42	▼1.2
2q feb26	▲.0	▼.0	90.5	91.57	▼1.1
2q mar26	▼.1	▲.8	89.96	90.93	▼1.0
2q apr26	▲.5	▲1.7	90.7	91.12	▼.4
2q jun26	▲.8	▲2.1	91.42	90.33	▲1.1
2q sep26	▲1.7	▲1.8	90.75	90.58	▲.2
3q nov25	▼6.8	▼8.4	64.63	90.8	▼26.2
3q dec25	▼1.9	▼1.2	90.88	89.85	▲1.0
3q jan26	▼1.0	▼.3	90.43	90.67	▼.2
3q feb26	▼.0	▼.1	90.25	90.31	▼.1
3q mar26	▲.3	▲.7	89.84	89.82	▲.0
3q apr26	▼.4	▲.2	90.16	90.74	▼.6
3q jun26	▲.4	▲1.5	90.37	89.64	▲.7
3q sep26	▲.9	▲2.0	90.41	89.97	▲.4

*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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