

*** Note Sep 28th Larger Settle Change Once it Became a Long Dated Green Active Quarterly Contract

Friday October 3rd Preliminary Run

Week 9/29/25-10/3/25 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks															
Sofr Contract	9/29/2025			9/30/2025			10/1/2025			10/2/2025			10/3/2025		
	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
OCT 25	9631.25 [^]	1.00	▼1.3	9631.25 [^]	3.00	▼1.2	9637.5 [^]	4.00	▼1.4	9637.5 [^]	(0.50)	▼.2	9631.25 [^]	(1.25)	▼.6
NOV 25	9631.25 [^]	1.00	▼.9	9631.25 [^]	3.00	▼1.3	9637.5 [^]	4.00	▼.7	9637.5 [^]	(0.50)	▼.1	9631.25 [^]	(1.25)	▼1.3
DEC 25	9631.25 [^]	1.00	▼.9	9631.25 [^]	3.00	▼.9	9637.5 [^]	4.00	▼.4	9637.5 [^]	(0.50)	▼.1	9631.25 [^]	(1.25)	▼.7
JAN 26	9650 [^]	2.00	▼1.4	9650 [^]	3.00	▲.5	9656.25 [^]	6.00	▼.7	9656.25 [^]	0.00	▼.5	9656.25 [^]	(2.25)	▼1.0
FEB 26	9650 [^]	2.00	▼1.7	9650 [^]	3.00	▲.3	9656.25 [^]	6.00	▼1.2	9656.25 [^]	0.00	▼.0	9656.25 [^]	(2.25)	▼1.1
MAR 26	9650 [^]	2.00	▼.9	9650 [^]	3.00	▲.0	9656.25 [^]	6.00	▼.7	9656.25 [^]	0.00	▼.0	9656.25 [^]	(2.25)	▼1.1
JUN 26	9668.75 [^]	2.00	▼.5	9668.75 [^]	3.00	▼.6	9675 [^]	6.50	▼1.0	9681.25 [^]	0.50	▼1.0	9675 [^]	(2.75)	▼.5
SEP 26	9681.25 [^]	1.50	▼.6	9687.5 [^]	3.00	▼.9	9693.75 [^]	6.50	▼1.0	9693.75 [^]	0.50	▼1.1	9687.5 [^]	(2.25)	▼.5
DEC 26	9687.5 [^]	1.00	▼1.1	9687.5 [^]	2.50	▼.1	9700 [^]	6.50	▼1.5	9700 [^]	0.00	▼1.6	9700 [^]	(1.75)	▼.1
MAR 27	9687.5 [^]	1.00	▼1.1	9687.5 [^]	2.50	▼.4	9700 [^]	6.00	▼1.1	9700 [^]	0.00	▼1.6	9700 [^]	(1.75)	▼.6
JUN 27	9687.5 [^]	0.50	▼1.1	9687.5 [^]	3.00	▼.6	9700 [^]	5.50	▼1.3	9700 [^]	0.00	▼.6	9687.5 [^]	(2.75)	▼.5
SEP 27	9687.5 [^]	1.00	▼1.1	9687.5 [^]	3.00	▼.8	9687.5 [^]	5.50	▼.9	9687.5 [^]	(0.50)	▼1.1	9687.5 [^]	(2.25)	▲.2
DEC 27	9675 [^]	1.50	▼.4	9687.5 [^]	3.00	▼.7	9687.5 [^]	5.00	▼1.3	9687.5 [^]	(0.50)	▼1.6	9687.5 [^]	(2.25)	▲.1
MAR 28	9675 [^]	2.00	▼1.1	9675 [^]	2.50	▼.6	9687.5 [^]	5.00	▼1.7	9687.5 [^]	(0.50)	▼.6	9675 [^]	(2.25)	▼.6
JUN 28	9675 [^]	2.00	▲.0	9675 [^]	2.50	▲.0	9675 [^]	5.00	▼.5	9675 [^]	(0.50)	▲.2	9675 [^]	(2.75)	▼.2
SEP 28	9662.5 [^]	2.00	▲2.7	9662.5 [^]	2.00	▼.1	9675 [^]	5.00	▲.1	9675 [^]	(0.50)	▼.3	9675 [^]	(2.75)	▼.2
0q oct25	9687.5 [^]	1.00	▼2.0	9687.5 [^]	2.50	▼1.2	9700 [^]	6.50	▼1.9	9700 [^]	0.00	▼1.0	9693.75 [^]	(1.75)	▼1.5
0q nov25	9687.5 [^]	1.00	▼1.5	9687.5 [^]	2.50	▼.1	9700 [^]	6.50	▼1.0	9700 [^]	0.00	▼.5	9693.75 [^]	(1.75)	▼.4
0q dec25	9687.5 [^]	1.00	▼1.0	9687.5 [^]	2.50	▼.6	9700 [^]	6.50	▼.7	9700 [^]	0.00	▼1.0	9693.75 [^]	(1.75)	▼.2
0q jan26	9687.5 [^]	1.00	▼1.1	9693.75 [^]	2.50	▼.9	9700 [^]	6.00	▼1.0	9700 [^]	0.00	▼.5	9693.75 [^]	(1.75)	▼.5
0q feb26	9687.5 [^]	1.00	▼1.1	9693.75 [^]	2.50	▼.4	9700 [^]	6.00	▼1.1	9700 [^]	0.00	▼.0	9693.75 [^]	(1.75)	▼.7
0q mar26	9687.5 [^]	1.00	▼1.1	9693.75 [^]	2.50	▼.4	9700 [^]	6.00	▼.6	9700 [^]	0.00	▼1.1	9693.75 [^]	(1.75)	▼.5
0q jun26	9687.5 [^]	0.50	▼.6	9687.5 [^]	3.00	▼1.1	9700 [^]	5.50	▼.9	9700 [^]	0.00	▼.6	9687.5 [^]	(2.75)	▼.4
0q sep26	9687.5 [^]	1.00	▼.5	9687.5 [^]	3.00	▼.5	9687.5 [^]	5.50	▼1.2	9687.5 [^]	(0.50)	▼.6	9687.5 [^]	(2.25)	▼.3
2q oct25	9681.25 [^]	1.50	▼1.3	9681.25 [^]	3.00	▼.4	9687.5 [^]	5.00	▼1.7	9687.5 [^]	(0.50)	▼1.5	9681.25 [^]	(2.25)	▼1.3
2q nov25	9681.25 [^]	1.50	▼1.4	9681.25 [^]	3.00	▲.0	9687.5 [^]	5.00	▼1.1	9687.5 [^]	(0.50)	▼1.0	9681.25 [^]	(2.25)	▼.5
2q dec25	9681.25 [^]	1.50	▼1.4	9681.25 [^]	3.00	▲.0	9687.5 [^]	5.00	▼1.2	9687.5 [^]	(0.50)	▼.5	9681.25 [^]	(2.25)	▼.6
2q jan26	9675 [^]	2.00	▼1.0	9675 [^]	2.50	▼.1	9681.25 [^]	5.00	▼.4	9681.25 [^]	(0.50)	▼1.0	9681.25 [^]	(2.25)	▼.8
2q feb26	9675 [^]	2.00	▼1.5	9675 [^]	2.50	▼.1	9681.25 [^]	5.00	▼.4	9681.25 [^]	(0.50)	▼1.0	9681.25 [^]	(2.25)	▼.6
2q mar26	9675 [^]	2.00	▼1.0	9675 [^]	2.50	▼.1	9681.25 [^]	5.00	▼.4	9681.25 [^]	(0.50)	▼1.5	9681.25 [^]	(2.25)	▼.6
2q jun26	9675 [^]	2.00	▼.7	9675 [^]	2.50	▲.0	9675 [^]	5.00	▼.6	9675 [^]	(0.50)	▼1.1	9675 [^]	(2.75)	▼.8
2q sep26	9662.5 [^]	2.00	▼.6	9662.5 [^]	2.00	▼.4	9675 [^]	5.00	▼.6	9675 [^]	(0.50)	▼.6	9675 [^]	(2.75)	▼1.2
3q oct25	9662.5 [^]	2.50	▼1.8	9662.5 [^]	1.50	▼.0	9662.5 [^]	4.50	▼1.3	9662.5 [^]	(0.50)	▼1.4	9662.5 [^]	(2.25)	▼1.4
3q nov25	9662.5 [^]	2.50	▼1.9	9662.5 [^]	1.50	▲.5	9662.5 [^]	4.50	▼.4	9662.5 [^]	(0.50)	▼1.0	9662.5 [^]	(2.25)	▼1.3
3q dec25	9662.5 [^]	2.50	▼2.0	9662.5 [^]	1.50	▲.5	9662.5 [^]	4.50	▼.8	9662.5 [^]	(0.50)	▼1.0	9662.5 [^]	(2.25)	▼.6
3q jan26	9662.5 [^]	3.00	▼1.5	9662.5 [^]	1.00	▲.0	9662.5 [^]	4.50	▼.5	9662.5 [^]	(0.50)	▼.5	9662.5 [^]	(2.25)	▼1.3
3q feb26	9662.5 [^]	3.00	▼2.1	9662.5 [^]	1.00	▲.0	9662.5 [^]	4.50	▼.5	9662.5 [^]	(0.50)	▼.5	9662.5 [^]	(2.25)	▼.8
3q mar26	9662.5 [^]	3.00	▼1.6	9662.5 [^]	1.00	▼.0	9662.5 [^]	4.50	▼.5	9662.5 [^]	(0.50)	▼1.0	9662.5 [^]	(2.25)	▼.8
3q jun26	9650 [^]	3.50	▼1.2	9650 [^]	0.50	▼.1	9662.5 [^]	4.50	▼.6	9662.5 [^]	0.00	▼2.1	9662.5 [^]	(2.25)	▲.3
3q sep26	9650 [^]	3.50	▼1.0	9650 [^]	0.50	▼.1	9650 [^]	4.50	▼1.0	9650 [^]	0.00	▼1.1	9650 [^]	(2.25)	▼.2

1 and 2 Week Total Change		
Sofr Contract	Current Week Net Change	Net 2 Week Total Change
OCT 25	▼4.5	▼5.3
NOV 25	▼4.3	▼4.4
DEC 25	▼3.0	▼2.8
JAN 26	▼3.0	▼2.4
FEB 26	▼3.7	▼2.2
MAR 26	▼2.7	▼2.3
JUN 26	▼3.7	▼3.7
SEP 26	▼4.0	▼3.0
DEC 26	▼4.4	▼2.2
MAR 27	▼4.8	▼3.0
JUN 27	▼4.1	▼2.0
SEP 27	▼3.7	▼1.5
DEC 27	▼3.9	▼2.2
MAR 28	▼4.6	▼2.6
JUN 28	▼.5	▼2.4
SEP 28	▲2.2	▼12.1
0q oct25	▼7.6	▼8.7
0q nov25	▼3.6	▼3.7
0q dec25	▼3.6	▼2.9
0q jan26	▼4.0	▼3.3
0q feb26	▼3.3	▼2.8
0q mar26	▼3.7	▼2.2
0q jun26	▼3.5	▼1.5
0q sep26	▼3.0	▼.6
2q oct25	▼6.3	▼7.7
2q nov25	▼4.1	▼2.9
2q dec25	▼3.8	▼3.2
2q jan26	▼3.3	▼3.0
2q feb26	▼3.6	▼2.9
2q mar26	▼3.7	▼2.5
2q jun26	▼3.1	▼1.0
2q sep26	▼3.4	▼.6
3q oct25	▼5.9	▼7.9
3q nov25	▼4.1	▼4.1
3q dec25	▼3.9	▼3.7
3q jan26	▼3.8	▼2.4
3q feb26	▼3.9	▼2.5
3q mar26	▼4.0	▼2.6
3q jun26	▼3.6	▼1.3
3q sep26	▼3.4	▼.9

*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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