

Week 6/15/26-6/19/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	6/15/2026		6/16/2026		6/17/2026		6/18/2026		6/19/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Formula
JUN 26	0.50	▼1.5	(0.50)	▼.0	(10.50)	▲.5	(5.75)	▼1.8		
JUL 26	0.50	▼2.0	(0.50)	▼.5	(10.50)	▲2.4	(5.75)	▲1.7		
AUG 26	0.50	▼2.0	(0.50)	▼1.0	(10.50)	▲3.4	(5.75)	▲.1		
SEP 26	1.00	▼3.0	0.00	▼1.0	(15.00)	▲3.7	(3.75)	▲.1		
OCT 26	1.00	▼3.5	0.00	▼1.5	(15.00)	▲3.5	(3.75)	▲.4		
NOV 26	1.00	▼3.5	0.00	▼1.0	(15.00)	▲1.8	(3.75)	▲2.0	n/a	
DEC 26	2.50	▼5.0	2.00	▼2.5	(15.50)	▲.0	(2.25)	▲4.0	closed	
MAR 27	3.50	▼4.9	3.00	▼3.8	(14.00)	▲1.3	0.25	▲3.3		
JUN 27	3.00	▼4.9	3.50	▼3.7	(12.00)	▲1.4	2.75	▲2.9		
SEP 27	3.00	▼3.8	3.50	▼3.1	(10.50)	▲.4	4.75	▲2.4		
DEC 27	3.00	▼4.6	4.00	▼2.4	(9.00)	▼.6	4.75	▲2.2		
MAR 28	3.00	▼4.4	4.50	▼3.2	(8.00)	▼.2	4.75	▲3.3		
JUN 28	3.50	▼3.4	4.50	▼3.2	(7.00)	▲.0	4.75	▲2.6		
SEP 28	3.50	▼3.4	5.00	▼3.5	(6.00)	▼.2	3.75	▲2.3		
DEC 28	3.50	▼.3	5.00	▼2.7	(5.00)	▼.2	3.75	▼.1		
MAR 29	3.50	▼.3	5.00	▼2.7	(4.50)	▼.2	3.75	▼.1		
0q jun26	3.00	▼3.3	3.50	▼1.1	(12.00)	▼1.0	2.75	▼.6		
0q jul26	3.00	▼2.4	3.50	▼1.6	(12.00)	▼.9	2.75	▲.3		
0q aug26	3.00	▼3.4	3.50	▼1.1	(12.00)	▼.3	2.75	▲.8		
0q sep26	3.00	▼3.4	3.50	▼1.5	(10.50)	▲.1	4.75	▲1.0		
0q oct26	3.00	▼3.4	3.50	▼2.0	(10.50)	▼.8	4.75	▲1.5		
0q nov26	3.00	▼3.4	3.50	▼2.0	(10.50)	▼.9	4.75	▲2.3		
0q dec26	3.00	▼3.6	4.00	▼1.7	(9.00)	▼2.0	4.75	▲2.5		
0q mar27	3.00	▼3.6	4.50	▼2.3	(8.00)	▼.6	4.75	▲1.6		
2q jun26	3.50	▼2.1	4.50	▼1.5	(7.00)	▲.4	4.75	▼.8		
2q jul26	3.50	▼2.2	4.50	▼1.0	(7.00)	▼.2	4.75	▼.3		
2q aug26	3.50	▼2.3	4.50	▼1.5	(7.00)	▼.1	4.75	▼.3		
2q sep26	3.50	▼2.3	5.00	▼1.1	(6.00)	▲.0	3.75	▲.0		
2q oct26	3.50	▼2.4	5.00	▼1.6	(6.00)	▼.6	3.75	▲.5		
2q nov26	3.50	▼2.5	5.00	▼1.6	(6.00)	▼2.5	3.75	▼2.5		
2q dec26	3.50	▼2.6	5.00	▼2.0	(5.00)	▼.0	3.75	▲.2		
2q mar27	3.50	▼3.1	5.00	▼1.5	(4.50)	▼.1	3.75	▲.4		
3q jun26	3.50	▼1.6	5.00	▼.8	(4.00)	▼.6	3.25	▼.8		
3q jul26	3.50	▼1.1	5.00	▼2.0	(4.00)	▲1.0	3.25	▼.8		
3q aug26	3.50	▼1.1	5.00	▼2.2	(4.00)	▲.9	3.25	▼.7		
3q sep26	3.50	▼2.4	5.00	▼.8	(3.50)	▲.2	3.00	▼.5		
3q oct26	3.50	▼2.0	5.00	▼1.2	(3.50)	▲.1	3.00	▼.5		
3q nov26	3.50	▼2.0	5.00	▼1.2	(3.50)	▼.4	3.00	▼.4		
3q dec26	3.50	▼1.9	5.00	▼1.6	(3.00)	▼.0	2.75	▼.1		
3q mar27	3.00	▼.7	5.00	▼1.5	(2.50)	▼.1	2.75	▼.1		

\*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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Contact: Ovid Valentin Director of SOFR Strategies / [www.TreanGroup.com](http://www.TreanGroup.com) / [ovalentin@treangroup.com](mailto:ovalentin@treangroup.com) / [ovalentin11@bloomberg.net](mailto:ovalentin11@bloomberg.net)

Friday June 19th 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 6.5.26	Net 2 Week ABPV Change
JUN 26	▼2.8	▼3.9	61.79	23.42	▲38.4
JUL 26	▲1.6	▼1.6	60.6	58.99	▲1.6
AUG 26	▲.5	▼2.4	57.79	54.06	▲3.7
SEP 26	▼.2	▼3.1	78.94	52.04	▲26.9
OCT 26	▼1.2	▼6.0	75.57	81.31	▼5.7
NOV 26	▼.7	▼5.1	73.78	79.64	▼5.9
DEC 26	▼3.5	▼9.5	90.18	79.17	▲11.0
MAR 27	▼4.1	▼8.9	97.69	97.84	▼.2
JUN 27	▼4.3	▼8.6	100.38	104.85	▼4.5
SEP 27	▼4.1	▼6.3	100.37	106.22	▼5.8
DEC 27	▼3.0	▼5.7	100.68	106	▼5.3
MAR 28	▼4.5	▼7.0	101.97	107.79	▼5.8
JUN 28	▼4.0	▼6.9	100.26	107.82	▼7.6
SEP 28	▼4.9	▼8.7	100.08	107.33	▼7.3
DEC 28	▼3.2	▼6.5	102.65	106.69	▼4.0
MAR 29	▼3.2	▲.1	101.23	102.28	▼1.1
0q jun26	▼5.9	▼18.9	92.46	117.65	▼25.2
0q jul26	▼4.6	▼9.2	98.25	114.92	▼16.7
0q aug26	▼4.0	▼8.9	99.3	114.65	▼15.4
0q sep26	▼3.7	▼7.9	98.27	113.3	▼15.0
0q oct26	▼4.7	▼9.2	98.94	110.71	▼11.8
0q nov26	▼4.0	▼7.7	99.9	110.19	▼10.3
0q dec26	▼4.8	▼8.9	99.07	110.56	▼11.5
0q mar27	▼5.0	▼8.6	100.08	108.55	▼8.5
2q jun26	▼4.0	▼14.1	77.98	97.47	▼19.5
2q jul26	▼3.7	▼7.0	83.89	98.53	▼14.6
2q aug26	▼4.3	▼7.2	86.16	97.43	▼11.3
2q sep26	▼3.4	▼6.4	86.68	98.67	▼12.0
2q oct26	▼4.0	▼7.1	88.01	97.15	▼9.1
2q nov26	▼9.1	▼12.3	87.99	97.85	▼9.9
2q dec26	▼4.4	▼8.0	87.51	98.8	▼11.3
2q mar27	▼4.4	▼7.1	89.8	95.76	▼6.0
3q jun26	▼3.7	▼11.2	64.71	81.58	▼16.9
3q jul26	▼2.9	▼7.3	72.57	87.34	▼14.8
3q aug26	▼3.1	▼5.5	75.84	87.15	▼11.3
3q sep26	▼3.5	▼6.6	79.63	88.84	▼9.2
3q oct26	▼3.5	▼5.4	81.71	87.97	▼6.3
3q nov26	▼4.0	▼6.0	82.21	89.54	▼7.3
3q dec26	▼3.6	▼5.7	83.89	90.13	▼6.2
3q mar27	▼2.3	▼4.6	86	90.79	▼4.8



701 Harger Road  
Suite 200  
Oak Brook, IL 60523

**Website:** [www.treangroup.com](http://www.treangroup.com)  
**Phone:** 312-604-6200

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