

Week 9/7/26-9/11/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	9/7/2026		9/8/2026		9/9/2026		9/10/2026		9/11/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Formula
SEP 26			(0.50)	▲.6	(0.50)	▲.0	(3.75)	▼.4	(5.88)	▼3.7
OCT 26			(0.50)	▲.5	(1.50)	▲.4	(9.00)	▲.8	(5.75)	▼2.1
NOV 26			(0.50)	▲1.0	(1.50)	▲.4	(9.00)	▲.9	(5.75)	▼2.4
DEC 26			(0.50)	▲.5	(1.50)	▲.9	(9.00)	▲1.2	(5.75)	▼2.9
JAN 27			(1.00)	▲.4	(2.50)	▲1.1	(13.50)	▲3.1	(8.25)	▼2.5
FEB27	n/a		(1.00)	▲.4	(2.50)	▲1.0	(13.50)	▲3.0	(8.25)	▼2.4
MAR 27	closed		(1.00)	▲.4	(2.50)	▲1.0	(13.50)	▲2.9	(8.25)	▼2.2
JUN 27			(1.00)	▲.4	(3.50)	▲.9	(15.50)	▲3.0	(9.75)	▼2.5
SEP 27			(1.50)	▲.3	(4.00)	▲1.3	(15.00)	▲3.4	(9.75)	▼2.4
DEC 27			(2.50)	▲.5	(4.00)	▲1.2	(14.00)	▲3.1	(8.75)	▼1.6
MAR 28			(2.50)	▲.1	(4.50)	▲1.5	(13.00)	▲3.1	(7.75)	▼2.2
JUN 28			(2.50)	▲.1	(5.00)	▲1.3	(12.00)	▲3.1	(6.75)	▼1.8
SEP 28			(3.00)	▼.4	(5.00)	▲1.3	(11.50)	▲2.0	(5.25)	▼1.0
DEC 28			(3.00)	▼.4	(4.50)	▲2.3	(11.00)	▲1.9	(4.75)	▼1.3
MAR 29			(3.00)	▼.3	(4.00)	▼.2	(11.00)	▼.0	(3.25)	▼.3
JUN 29			(2.50)	▼.3	(4.50)	▲.6	(10.00)	▼.5	(2.75)	▼.4
0q sep26			(1.50)	▼.6	(4.00)	▼.2	(15.00)	▲.5	(9.75)	▼6.9
0q oct26			(2.50)	▲.0	(4.00)	▲.8	(14.00)	▲1.4	(8.75)	▼1.3
0q nov26			(2.50)	▲1.0	(4.00)	▼.3	(14.00)	▲1.8	(8.75)	▼1.2
0q dec26			(2.50)	▼.0	(4.00)	▲.7	(14.00)	▲2.5	(8.75)	▼1.3
0q jan27			(2.50)	▼.5	(4.50)	▲.9	(13.00)	▲2.8	(7.75)	▼1.3
0q feb27			(2.50)	▲.0	(4.50)	▲.9	(13.00)	▲3.1	(7.75)	▼1.6
0q mar27			(2.50)	▲.0	(4.50)	▲1.0	(13.00)	▲3.0	(7.75)	▼2.0
0q jun27			(2.50)	▲.4	(5.00)	▲2.0	(12.00)	▲3.3	(6.75)	▼2.0
2q sep26			(3.00)	▼1.2	(5.00)	▼1.0	(11.50)	▼1.1	(5.25)	▼5.4
2q oct26			(3.00)	▼.6	(4.50)	▼.3	(11.00)	▲.8	(4.75)	▼1.2
2q nov26			(3.00)	▲.4	(4.50)	▲.1	(11.00)	▲1.8	(4.75)	▼.9
2q dec26			(3.00)	▼.1	(4.50)	▲.1	(11.00)	▲2.1	(4.75)	▼1.0
2q jan27			(3.00)	▲.4	(4.00)	▲.0	(11.00)	▲1.9	(3.25)	▼.6
2q feb27			(3.00)	▲.9	(4.00)	▲.0	(11.00)	▲2.6	(3.25)	▼1.1
2q mar27			(3.00)	▼.1	(4.00)	▲.1	(11.00)	▲2.5	(3.25)	▼1.0
2q jun27			(2.50)	▼.6	(4.50)	▲.5	(10.00)	▲2.4	(2.75)	▼.7
3q sep26			(2.50)	▼.4	(4.50)	▼.4	(9.50)	▼1.0	(2.25)	▼3.1
3q oct26			(2.50)	▼.0	(4.00)	▲1.2	(9.50)	▼.2	(1.75)	▼1.0
3q nov26			(2.50)	▲.3	(4.00)	▲.5	(9.50)	▲.8	(1.75)	▼1.3
3q dec26			(2.50)	▲.3	(4.00)	▲.9	(9.50)	▲1.3	(1.75)	▼1.1
3q jan27			(2.50)	▲.3	(3.50)	▲.2	(9.50)	▲1.2	(1.25)	▼.7
3q feb27			(2.50)	▼.2	(3.50)	▲.9	(9.50)	▲1.3	(1.25)	▼.5
3q mar27			(2.50)	▲.0	(3.50)	▲.6	(9.50)	▲1.9	(1.25)	▼1.2
3q jun27			(2.50)	▲.1	(3.50)	▲.0	(9.00)	▲1.7	(1.25)	▼1.0

Friday September 11th 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 8.28.26	Net 2 Week ABPV Change
SEP 26	▼3.5	▼6.1	103.61	55.44	▲48.2
OCT 26	▼.4	▼1.7	73.4	70.61	▲2.8
NOV 26	▼.2	▼2.1	70.65	69.93	▲.7
DEC 26	▼.3	▼1.3	68.24	68.6	▼.4
JAN 27	▲2.1	▲1.1	92.84	86.41	▲6.4
FEB27	▲2.1	▲.6	92.49	85.81	▲6.7
MAR 27	▲2.2	▲.6	90.66	84.13	▲6.5
JUN 27	▲1.9	▲2.4	101.69	91.31	▲10.4
SEP 27	▲2.6	▲2.5	106.05	95.15	▲10.9
DEC 27	▲3.2	▲2.9	108.11	97.77	▲10.3
MAR 28	▲2.5	▲1.1	107.7	99.44	▲8.3
JUN 28	▲2.6	▲1.9	108.52	100.27	▲8.3
SEP 28	▲1.9	▲1.0	108.34	100.28	▲8.1
DEC 28	▲2.4	▲1.5	108.71	101	▲7.7
MAR 29	▼.9	▼1.9	106.54	101.85	▲4.7
JUN 29	▼.6	▼.2	107.79	101.95	▲5.8
0q sep26	▼7.2	▼11.8	92.57	94.95	▼2.4
0q oct26	▲.9	▼.9	113.13	95.58	▲17.6
0q nov26	▲1.3	▼.9	113.07	97.97	▲15.1
0q dec26	▲1.9	▲1.0	112.1	97.49	▲14.6
0q jan27	▲1.9	▲1.1	109.08	96.29	▲12.8
0q feb27	▲2.4	▲.5	109.95	98.63	▲11.3
0q mar27	▲2.0	▲1.5	108.7	97.89	▲10.8
0q jun27	▲3.6	▲2.9	108.06	97.79	▲10.3
2q sep26	▼8.8	▼13.4	73.85	89.81	▼16.0
2q oct26	▼1.4	▼4.4	97.23	84.37	▲12.9
2q nov26	▲1.4	▼.9	98.18	86.33	▲11.9
2q dec26	▲1.1	▼.9	98.95	87.45	▲11.5
2q jan27	▲1.7	▲.1	97.09	87.94	▲9.2
2q feb27	▲2.4	▲.1	98.08	89.1	▲9.0
2q mar27	▲1.5	▲.5	98.38	88.89	▲9.5
2q jun27	▲1.6	▲.8	99.32	91.26	▲8.1
3q sep26	▼4.8	▼9.3	132.45	78.84	▲53.6
3q oct26	▼.1	▼3.1	92.29	77.27	▲15.0
3q nov26	▲.2	▼1.7	93.18	80.9	▲12.3
3q dec26	▲1.4	▼.4	92.3	81.68	▲10.6
3q jan27	▲.9	▲.1	92.62	83.36	▲9.3
3q feb27	▲1.5	▲.9	93.54	84.48	▲9.1
3q mar27	▲1.4	▲.2	93.24	86.44	▲6.8
3q jun27	▲.8	▼.3	94.89	89.04	▲5.8

*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](https://twitter.com/ovalentin11)



701 Harger Road
Suite 200
Oak Brook, IL 60523

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

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