



Week 6/22/26-6/26/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	6/22/2026		6/23/2026		6/24/2026		6/25/2026		6/26/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Formula
JUL 26	(2.50)	▲.3	2.50	▼.8	2.50	▼1.2	2.00	▼.1	2.25	▼.9
AUG 26	(2.50)	▲1.4	2.50	▼.4	2.50	▼1.1	2.00	▲.7	2.25	▼1.0
SEP 26	(2.50)	▲1.4	2.50	▼.4	2.50	▼1.1	2.00	▲.6	2.25	▼1.5
OCT 26	(3.00)	▲1.0	4.50	▼1.2	4.50	▼.6	1.50	▼.5	3.25	▼.8
NOV 26	(3.00)	▲.5	4.50	▼.8	4.50	▼.6	1.50	▼.5	3.25	▼.6
DEC 26	(3.00)	▲.5	4.50	▼.3	4.50	▼1.6	1.50	▲.0	3.25	▼.9
MAR 27	(4.50)	▲.5	5.00	▼.6	6.50	▼2.0	2.50	▲.4	3.25	▼1.2
JUN 27	(6.50)	▼.1	5.00	▲.3	8.00	▼1.7	3.00	▼.0	3.25	▼1.1
SEP 27	(7.50)	▼.1	5.00	▲.0	8.50	▼1.7	3.00	▲.1	2.75	▼1.2
DEC 27	(8.50)	▼.6	5.00	▲.7	9.00	▼1.7	2.50	▼.1	2.75	▼.9
MAR 28	(8.50)	▲.7	4.50	▼.2	9.50	▼.1	2.00	▼.7	3.25	▼1.3
JUN 28	(8.50)	▼.7	4.00	▲.7	10.00	▼2.1	1.50	▲.4	4.25	▼1.3
SEP 28	(8.00)	▼.6	3.50	▲.7	10.00	▼1.2	1.50	▲1.1	3.75	▼1.1
DEC 28	(7.50)	▼.6	3.00	▲.1	10.00	▼.6	1.50	▲.4	4.25	▼1.4
MAR 29	(7.50)	▼.2	2.50	▼.5	10.50	▼.0	1.00	▼.0	4.25	▼.0
JUN 29	(7.00)	▼.2	2.00	▼.0	10.50	▼.0	1.00	▼.0	4.25	▲.0
0q jul26	(7.50)	▼1.3	5.00	▼.5	8.50	▼.8	3.00	▼.7	2.75	▼.5
0q aug26	(7.50)	▼.8	5.00	▲.2	8.50	▼.6	3.00	▼.4	2.75	▼.5
0q sep26	(7.50)	▼.5	5.00	▲.2	8.50	▼.2	3.00	▼.4	2.75	▼.5
0q oct26	(8.50)	▲.2	5.00	▲.1	9.00	▼.2	2.50	▼.5	2.75	▼.6
0q nov26	(8.50)	▼.4	5.00	▲.5	9.00	▼.5	2.50	▼.0	2.75	▼.9
0q dec26	(8.50)	▼.2	5.00	▲.5	9.00	▼.1	2.50	▼.0	2.75	▼.9
0q mar27	(8.50)	▲.7	4.50	▲.2	9.50	▼.0	2.00	▼.2	3.25	▼1.2
0q jun27	(8.50)	▼.4	4.00	▲.8	10.00	▼1.1	1.50	▼.3	4.25	▼.3
2q jul26	(8.00)	▼1.0	3.50	▼.7	10.00	▼1.0	1.50	▼.6	3.75	▼.1
2q aug26	(8.00)	▼.4	3.50	▲.2	10.00	▼.6	1.50	▲.1	3.75	▼.3
2q sep26	(8.00)	▼1.1	3.50	▲.1	10.00	▼.5	1.50	▼.5	3.75	▲.2
2q oct26	(7.50)	▼.9	3.00	▲.0	10.00	▼.9	1.50	▼.0	4.25	▼.2
2q nov26	(7.50)	▼.4	3.00	▼.0	10.00	▼.8	1.50	▲.5	4.25	▼.3
2q dec26	(7.50)	▼2.5	3.00	▼2.5	10.00	▼2.5	1.50	▼2.5	4.25	▼2.5
2q mar27	(7.50)	▲.1	2.50	▼.1	10.50	▼1.1	1.00	▼.1	4.25	▲.4
2q jun27	(7.00)	▲.3	2.00	▲.4	10.50	▼1.2	1.00	▲.9	4.25	▼.1
3q jul26	(6.50)	▼.6	1.50	▼.9	10.50	▼.3	1.00	▼.9	4.25	▼.2
3q aug26	(6.50)	▼1.3	1.50	▲.0	10.50	▼.2	1.00	▲.0	4.25	▼.4
3q sep26	(6.50)	▼.9	1.50	▼.5	10.50	▼.8	1.00	▲.0	4.25	▼.3
3q oct26	(6.50)	▼1.1	1.50	▼.5	10.50	▼1.1	1.00	▲.5	4.25	▼.5
3q nov26	(6.50)	▼1.1	1.50	▲.0	10.50	▼.8	1.00	▲.0	4.25	▼.2
3q dec26	(6.50)	▼1.1	1.50	▲.0	10.50	▼1.0	1.00	▲.5	4.25	▼.3
3q mar27	(6.50)	▼.2	1.00	▼.5	10.50	▼.5	1.00	▼.0	4.25	▼.4
3q jun27	(6.00)	▼.1	0.50	▲.4	10.50	▼.8	1.00	▲.6	3.75	▼.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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Friday June 26th 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
JUL 26	▼2.7	▼1.4	59.01	46.69	▲12.3
AUG 26	▼.4	▲.7	61.09	44.13	▲17.0
SEP 26	▼1.0	▼1.2	59.79	43.24	▲16.6
OCT 26	▼2.0	▼2.5	78.48	72.22	▲6.3
NOV 26	▼2.0	▼2.2	75.85	72.15	▲3.7
DEC 26	▼2.2	▼5.3	73.84	70.3	▲3.5
MAR 27	▼2.9	▼7.3	88.43	91.94	▼3.5
JUN 27	▼2.6	▼7.0	95.72	100.56	▼4.8
SEP 27	▼3.0	▼6.3	98.82	103.71	▼4.9
DEC 27	▼2.6	▼5.1	99.54	103.19	▼3.6
MAR 28	▼1.3	▼5.3	99.98	105.14	▼5.2
JUN 28	▼3.0	▼7.0	100.35	105.05	▼4.7
SEP 28	▼1.2	▼5.5	100.06	103.73	▼3.7
DEC 28	▼2.1	▼2.8	99.57	103.63	▼4.1
MAR 29	▼.9	▼2.1	104.17	105.37	▼1.2
JUN 29	▼.3	n/a	102.64	n/a	n/a
0q jul26	▼3.8	▼8.2	96.6	107.46	▼10.9
0q aug26	▼2.1	▼5.9	101.65	106.56	▼4.9
0q sep26	▼1.5	▼5.2	101.69	106.88	▼5.2
0q oct26	▼1.0	▼5.7	100.01	104.13	▼4.1
0q nov26	▼1.3	▼5.6	99.71	104.91	▼5.2
0q dec26	▼.7	▼6.0	100.9	105.19	▼4.3
0q mar27	▼.4	▼5.1	99.48	104.64	▼5.2
0q jun27	▼1.3	n/a	100.72	n/a	n/a
2q jul26	▼3.4	▼6.7	81.13	93.65	▼12.5
2q aug26	▼1.0	▼4.9	86.95	92.95	▼6.0
2q sep26	▼1.8	▼5.1	86.45	94.22	▼7.8
2q oct26	▼2.1	▼6.5	85.23	92.8	▼7.6
2q nov26	▼1.0	▼10.1	88.51	93.69	▼5.2
2q dec26	▼12.5	▼16.8	88.75	93.8	▼5.1
2q mar27	▼.8	▼5.9	88.72	93.45	▼4.7
2q jun27	▲.3	n/a	91	n/a	n/a
3q jul26	▼2.9	▼5.1	70.68	77.08	▼6.4
3q aug26	▼1.9	▼4.4	75.68	80.69	▼5.0
3q sep26	▼2.5	▼5.1	77.43	82.71	▼5.3
3q oct26	▼2.6	▼5.2	78.48	85.04	▼6.6
3q nov26	▼2.1	▼5.3	80.94	86.69	▼5.8
3q dec26	▼1.8	▼4.9	81.79	87.35	▼5.6
3q mar27	▼1.7	▼4.0	83.47	87.99	▼4.5
3q jun27	▼.7	n/a	86.03	87.99	▼2.0



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