



Week 6/29/26-7/3/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	6/29/2026		6/30/2026		7/1/2026		7/2/2026		7/3/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Formula
JUL 26	(2.00)	▼.0	(3.00)	▼.2	1.00	▼.7	4.75	▼2.5		
AUG 26	(2.00)	▼.5	(3.00)	▼.1	1.00	▼.4	4.75	▼2.0		
SEP 26	(2.00)	▼.0	(3.00)	▼.2	1.00	▼.4	4.75	▼1.7		
OCT 26	(3.00)	▼1.0	(3.00)	▲.2	(1.50)	▼.5	5.25	▼1.5		
NOV 26	(3.00)	▼1.0	(3.00)	▲.1	(1.50)	▼.5	5.25	▼1.7		
DEC 26	(3.00)	▼1.0	(3.00)	▲.6	(1.50)	▼.5	5.25	▼.9	n/a	
MAR 27	(3.00)	▼.9	(4.00)	▼.1	(3.00)	▼.5	4.75	▼1.8	closed	
JUN 27	(2.00)	▼1.1	(4.50)	▲.8	(3.50)	▼1.1	3.75	▼1.6		
SEP 27	(1.50)	▼.7	(4.00)	▲1.3	(4.00)	▼1.6	2.75	▼1.6		
DEC 27	(1.50)	▲.2	(3.50)	▼.1	(4.50)	▼1.0	1.75	▼1.5		
MAR 28	(1.50)	▼.4	(4.00)	▲.5	(5.00)	▼.8	1.25	▼1.1		
JUN 28	(1.50)	▼1.1	(4.50)	▲1.6	(5.00)	▼1.2	0.75	▼1.4		
SEP 28	(1.00)	▲.1	(4.50)	▲.6	(5.50)	▼1.2	0.25	▼1.1		
DEC 28	(1.00)	▲.4	(4.50)	▲.6	(5.50)	▼1.2	(0.25)	▼1.4		
MAR 29	(1.00)	▼.0	(4.50)	▲.2	(6.00)	▼.8	(0.25)	▼.0		
JUN 29	(1.00)	▼.0	(4.50)	▲.2	(6.00)	▼.4	(0.25)	▼.0		
0q jul26	(1.50)	▼.9	(4.00)	▼1.2	(4.00)	▼.9	2.75	▼2.7		
0q aug26	(1.50)	▼.5	(4.00)	▼1.6	(4.00)	▲.0	2.75	▼2.0		
0q sep26	(1.50)	▼1.0	(4.00)	▼1.2	(4.00)	▼.5	2.75	▼1.0		
0q oct26	(1.50)	▼1.0	(3.50)	▼1.0	(4.50)	▲.6	1.75	▼2.1		
0q nov26	(1.50)	▼.5	(3.50)	▼1.5	(4.50)	▲.6	1.75	▼1.8		
0q dec26	(1.50)	▼.5	(3.50)	▼1.1	(4.50)	▼.9	1.75	▼1.3		
0q mar27	(1.50)	▼1.1	(4.00)	▼.1	(5.00)	▲.0	1.25	▼2.3		
0q jun27	(1.50)	▼.6	(4.50)	▼.7	(5.00)	▲.4	0.75	▼2.1		
2q jul26	(1.00)	▼.4	(4.50)	▼1.2	(5.50)	▼.8	0.25	▼2.0		
2q aug26	(1.00)	▼1.0	(4.50)	▼1.1	(5.50)	▼1.0	0.25	▼1.3		
2q sep26	(1.00)	▼.5	(4.50)	▼1.1	(5.50)	▼1.0	0.25	▼1.3		
2q oct26	(1.00)	▲.5	(4.50)	▼1.0	(5.50)	▼1.4	(0.25)	▼.8		
2q nov26	(1.00)	▼.5	(4.50)	▼.5	(5.50)	▼.4	(0.25)	▼.8		
2q dec26	(1.00)	▼2.5	(4.50)	▼2.5	(5.50)	▼2.5	(0.25)	▼2.5		
2q mar27	(1.00)	▼.5	(4.50)	▼.5	(6.00)	▲.2	(0.25)	▼1.3		
2q jun27	(1.00)	▲.4	(4.50)	▼.6	(6.00)	▼.7	(0.25)	▼1.3		
3q jul26	(0.50)	▼.4	(4.50)	▼.9	(6.50)	▼.4	(0.75)	▼1.6		
3q aug26	(0.50)	▼.5	(4.50)	▼1.0	(6.50)	▼.1	(0.75)	▼1.7		
3q sep26	(0.50)	▼.5	(4.50)	▼.5	(6.50)	▼.5	(0.75)	▼1.0		
3q oct26	0.00	▼.5	(4.50)	▼.1	(6.50)	▼.9	(0.75)	▼1.0		
3q nov26	0.00	▼1.0	(4.50)	▼.1	(6.50)	▼.5	(0.75)	▼1.3		
3q dec26	0.00	▼.1	(4.50)	▼.6	(6.50)	▼.5	(0.75)	▼1.5		
3q mar27	0.00	▲.4	(4.50)	▼.7	(6.50)	▼.0	(0.75)	▼1.3		
3q jun27	0.00	▼.1	(4.50)	▲.2	(7.00)	▼.7	(0.75)	▼.6		

\*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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Thursday July 2nd 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	Net 2 Week ABPV Change
JUL 26	▼3.4	▼6.6	41.05	66.26	▼25.2
AUG 26	▼3.1	▼3.5	55.5	66.85	▼11.4
SEP 26	▼2.3	▼3.3	55.11	64.12	▼9.0
OCT 26	▼2.9	▼5.2	75.21	84.45	▼9.2
NOV 26	▼3.0	▼4.9	72.67	79.96	▼7.3
DEC 26	▼1.8	▼4.2	71.72	77.32	▼5.6
MAR 27	▼3.3	▼6.4	84.91	92.15	▼7.2
JUN 27	▼2.9	▼5.6	92.74	98.75	▼6.0
SEP 27	▼2.6	▼6.2	96.51	101.78	▼5.3
DEC 27	▼2.4	▼5.1	97.53	101.44	▼3.9
MAR 28	▼2.3	▼3.6	99.95	102.93	▼3.0
JUN 28	▼2.2	▼4.7	100.01	102.64	▼2.6
SEP 28	▼1.6	▼3.1	99.73	101.01	▼1.3
DEC 28	▼1.6	▼3.7	99.93	101.04	▼1.1
MAR 29	▼.7	▼5.3	101.77	105.62	▼3.9
JUN 29	▼.2	▼5.4	99.91	104.11	▼4.2
0q jul26	▼5.8	▼9.6	76.67	93.36	▼16.7
0q aug26	▼4.1	▼6.8	91.46	100.39	▼8.9
0q sep26	▼3.8	▼5.3	94.78	100.86	▼6.1
0q oct26	▼3.5	▼4.7	94.38	100.49	▼6.1
0q nov26	▼3.3	▼5.1	95.46	100.39	▼4.9
0q dec26	▼3.8	▼5.0	96.85	100.74	▼3.9
0q mar27	▼3.5	▼3.9	96.32	100.07	▼3.8
0q jun27	▼3.0	▼4.6	98.4	100.55	▼2.1
2q jul26	▼4.4	▼8.1	67.17	83.26	▼16.1
2q aug26	▼4.3	▼5.1	77.72	86.47	▼8.8
2q sep26	▼3.8	▼5.9	81.15	88.14	▼7.0
2q oct26	▼2.7	▼5.3	82.75	86.57	▼3.8
2q nov26	▼2.3	▼3.8	85.1	87.87	▼2.8
2q dec26	▼10.0	▼22.5	85.47	89.22	▼3.8
2q mar27	▼2.2	▼2.5	87.63	88.71	▼1.1
2q jun27	▼2.1	▼2.3	89.65	90.48	▼.8
3q jul26	▼3.4	▼6.3	60.14	70.93	▼10.8
3q aug26	▼3.3	▼5.4	70.06	74.33	▼4.3
3q sep26	▼2.4	▼5.2	75.21	78.2	▼3.0
3q oct26	▼2.6	▼5.1	76.89	79.77	▼2.9
3q nov26	▼2.9	▼4.8	78.85	81.77	▼2.9
3q dec26	▼2.7	▼4.8	79.76	81.77	▼2.0
3q mar27	▼1.6	▼3.3	82.4	84.74	▼2.3
3q jun27	▼1.2	▼2.1	85.69	87.31	▼1.6



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