

Week 7/6/26-7/10/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	7/6/2026		7/7/2026		7/8/2026		7/9/2026		7/10/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Formula
JUL 26	(1.50)	▼.8	(2.00)	▼.7	(2.00)	▼.4	3.50	▼.9	(3.75)	▲.1
AUG 26	(1.50)	▼1.9	(2.00)	▲.9	(2.00)	▲.8	3.50	▼1.3	(3.75)	▲.0
SEP 26	(1.50)	▼1.5	(2.00)	▲.9	(2.00)	▲.7	3.50	▼.8	(3.75)	▼.2
OCT 26	0.50	▼2.0	(3.50)	▲.9	(3.00)	▲1.6	4.00	▼.7	(4.75)	▼.2
NOV 26	0.50	▼1.5	(3.50)	▲.9	(3.00)	▲1.6	4.00	▼1.3	(4.75)	▼.0
DEC 26	0.50	▼1.5	(3.50)	▲.4	(3.00)	▲2.0	4.00	▼.8	(4.75)	▼.0
MAR 27	1.00	▼2.1	(4.50)	▲.4	(3.50)	▲2.0	4.00	▼1.4	(4.75)	▼.4
JUN 27	1.50	▼2.0	(5.00)	▲.5	(4.00)	▲1.3	4.00	▼1.5	(4.75)	▼.3
SEP 27	1.50	▼2.1	(5.00)	▲.4	(4.50)	▲1.5	4.00	▼1.2	(5.25)	▼.5
DEC 27	1.00	▼1.3	(5.00)	▲.1	(4.50)	▲1.7	4.00	▼1.4	(5.25)	▼.5
MAR 28	1.50	▼.1	(5.00)	▲.4	(5.50)	▲1.4	4.00	▼2.0	(5.00)	▼.4
JUN 28	1.50	▼.7	(4.50)	▲.2	(6.50)	▲1.9	4.50	▼2.3	(4.75)	▼.3
SEP 28	1.50	▼.7	(4.50)	▼.3	(7.00)	▲2.0	4.50	▼3.3	(4.25)	▼.1
DEC 28	1.00	▼1.2	(4.50)	▲.2	(7.00)	▲1.5	4.50	▼2.3	(3.75)	▼.2
MAR 29	1.50	▼1.1	(5.00)	▼.2	(6.50)	▲1.1	4.50	▼1.2	(3.75)	▼.3
JUN 29	1.00	▲.9	(4.50)	▼.2	(6.50)	▲.9	4.00	▼1.2	(3.25)	▼.4
0q jul26	1.50	▼2.1	(5.00)	▼.5	(4.50)	▼.4	4.00	▼2.4	(5.25)	▼2.4
0q aug26	1.50	▼1.9	(5.00)	▼.4	(4.50)	▲1.3	4.00	▼1.6	(5.25)	▼.6
0q sep26	1.50	▼1.7	(5.00)	▼.2	(4.50)	▲1.7	4.00	▼1.2	(5.25)	▼.4
0q oct26	1.00	▼1.8	(5.00)	▼.4	(4.50)	▲1.1	4.00	▼.8	(5.25)	▼.6
0q nov26	1.00	▼1.0	(5.00)	▲.0	(4.50)	▲1.1	4.00	▼1.1	(5.25)	▼.2
0q dec26	1.00	▼1.5	(5.00)	▼.5	(4.50)	▲1.6	4.00	▼1.4	(5.25)	▼.2
0q mar27	1.50	▼1.1	(5.00)	▼.1	(5.50)	▲1.1	4.00	▼1.6	(5.00)	▼.3
0q jun27	1.50	▼1.1	(4.50)	▼.0	(6.50)	▲1.4	4.50	▼1.4	(4.75)	▼.0
2q jul26	1.50	▼1.8	(4.50)	▼.6	(7.00)	▼.1	4.50	▼2.1	(4.25)	▼1.2
2q aug26	1.50	▼1.0	(4.50)	▼.1	(7.00)	▲.3	4.50	▼1.5	(4.25)	▼.2
2q sep26	1.50	▼.5	(4.50)	▼.2	(7.00)	▲.5	4.50	▼1.2	(4.25)	▼.8
2q oct26	1.00	▼1.5	(4.50)	▲.7	(7.00)	▲.4	4.50	▼.7	(3.75)	▼.9
2q nov26	1.00	▼.5	(4.50)	▼.3	(7.00)	▲.8	4.50	▼1.5	(3.75)	▼.4
2q dec26	1.00	▼2.5	(4.50)	▼2.5	(7.00)	▼2.5	4.50	▼2.5	(3.75)	▼2.5
2q mar27	1.50	▼.6	(5.00)	▲.1	(6.50)	▲.7	4.50	▼1.4	(3.75)	▲.0
2q jun27	1.00	▼.6	(4.50)	▲.0	(6.50)	▲.5	4.00	▼1.2	(3.25)	▲.1
3q jul26	1.00	▼1.8	(4.50)	▼.5	(6.50)	▼.6	4.00	▼.8	(2.75)	▼.1
3q aug26	1.00	▼1.1	(4.50)	▼.3	(6.50)	▲.3	4.00	▼.9	(2.75)	▼.7
3q sep26	1.00	▼.6	(4.50)	▲.2	(6.50)	▲.3	4.00	▼1.1	(2.75)	▼.6
3q oct26	1.00	▼.6	(4.50)	▼.6	(6.00)	▲.2	4.00	▼.5	(2.75)	▼1.0
3q nov26	1.00	▼.6	(4.50)	▼.1	(6.00)	▲.1	4.00	▼.9	(2.75)	▼.5
3q dec26	1.00	▼1.1	(4.50)	▼.1	(6.00)	▲1.1	4.00	▼1.2	(2.75)	▼.0
3q mar27	1.00	▼.6	(4.50)	▲.3	(6.00)	▲.5	4.00	▼.7	(2.25)	▼.2
3q jun27	0.50	▼1.1	(4.50)	▲.2	(5.50)	▲.3	4.00	▼.6	(2.25)	▼.3

Thursday July 10th 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	▼2.6	▼5.8	29.68	55.75	▼26.1
AUG 26	▼1.4	▼4.4	60.11	61.54	▼1.4
SEP 26	▼.8	▼3.4	56.91	59.11	▼2.2
OCT 26	▼.6	▼3.7	77.31	78.47	▼1.2
NOV 26	▼.4	▼4.1	74.96	76.35	▼1.4
DEC 26	▲.1	▼2.6	73.13	73.83	▼.7
MAR 27	▼1.4	▼5.3	84.19	88.08	▼3.9
JUN 27	▼2.1	▼6.0	92.07	95.72	▼3.7
SEP 27	▼1.9	▼5.0	96.32	97.66	▼1.3
DEC 27	▼1.4	▼4.4	98.02	99.53	▼1.5
MAR 28	▼1.2	▼5.0	100.3	99.99	▲.3
JUN 28	▼1.1	▼3.7	101.03	100.58	▲.5
SEP 28	▼2.3	▼4.4	100.02	100.05	▼.0
DEC 28	▼2.0	▼3.8	99.79	99.57	▲.2
MAR 29	▼1.7	▼2.9	100.64	100.94	▼.3
JUN 29	▼.1	▼.3	100.66	98.69	▲2.0
0q jul26	▼7.8	▼13.9	80.73	96.74	▼16.0
0q aug26	▼3.2	▼7.4	93.37	99.99	▼6.6
0q sep26	▼1.8	▼6.1	94.83	101.03	▼6.2
0q oct26	▼2.5	▼6.0	95.42	99.5	▼4.1
0q nov26	▼1.1	▼4.7	94.97	99.24	▼4.3
0q dec26	▼2.0	▼6.1	96.2	100.46	▼4.3
0q mar27	▼2.0	▼5.7	96.07	99.53	▼3.5
0q jun27	▼1.2	▼5.2	97.31	100.39	▼3.1
2q jul26	▼5.8	▼10.2	61.49	81.3	▼19.8
2q aug26	▼2.5	▼6.6	81.49	87	▼5.5
2q sep26	▼2.1	▼6.2	82.81	86.49	▼3.7
2q oct26	▼2.0	▼4.5	84.54	84.67	▼.1
2q nov26	▼1.9	▼4.5	85.36	87	▼1.6
2q dec26	▼12.5	▼22.5	87.45	88.29	▼.8
2q mar27	▼1.2	▼3.6	87.3	89.49	▼2.2
2q jun27	▼1.2	▼3.3	89.88	90.33	▼.5
3q jul26	▼3.9	▼6.9	58.11	70.73	▼12.6
3q aug26	▼2.7	▼5.7	70.21	74.84	▼4.6
3q sep26	▼1.8	▼4.7	74.78	76.75	▼2.0
3q oct26	▼2.4	▼4.9	78.48	78.54	▼.1
3q nov26	▼1.9	▼4.8	81.7	81.49	▲.2
3q dec26	▼1.3	▼4.0	82.22	81.36	▲.9
3q mar27	▼.6	▼2.5	83.09	83.48	▼.4
3q jun27	▼1.4	▼2.6	86.3	85.71	▲.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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