

Week 7/13/26-7/17/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	7/13/2026		7/14/2026		7/15/2026		7/16/2026		7/17/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Formula
JUL 26	(4.50)	▲1.0	9.50	▼2.0	4.00	▼1.8	(1.50)	▼.2	0.00	▲.2
AUG 26	(4.50)	▲2.0	9.50	▼2.9	4.00	▼2.0	(1.50)	▲.4	0.00	▲.3
SEP 26	(6.00)	▲1.8	11.50	▼2.1	6.50	▼2.5	(3.00)	▲.2	(2.00)	▲.5
OCT 26	(6.00)	▲2.3	11.50	▼2.3	6.50	▼2.6	(3.00)	▲.2	(1.50)	▲.5
NOV 26	(6.00)	▲2.2	11.50	▼2.6	6.50	▼2.6	(3.00)	▲.7	(0.50)	▲.0
DEC 26	(6.50)	▲1.0	10.50	▼.3	7.50	▼3.3	(3.50)	▲1.1	0.50	▼.2
MAR 27	(6.50)	▲2.1	10.50	▼1.4	7.50	▼2.9	(3.50)	▲.6	0.50	▼.2
JUN 27	(6.50)	▲2.4	8.50	▼1.7	7.50	▼3.4	(3.50)	▲.5	1.50	▼.2
SEP 27	(6.00)	▲1.8	6.00	▼.5	7.50	▼2.7	(3.00)	▲.4	1.50	▼.4
DEC 27	(5.00)	▲1.5	4.00	▼.3	7.50	▼2.9	(2.50)	▲.2	2.00	▼.1
MAR 28	(4.50)	▲.9	2.50	▼1.1	7.50	▼2.5	(2.50)	▼.0	2.00	▼.3
JUN 28	(4.50)	▲1.7	2.00	▼1.1	7.00	▼2.6	(2.50)	▼.2	2.00	▼.3
SEP 28	(4.50)	▲.7	1.50	▼.4	6.50	▼2.2	(2.50)	▲.3	2.50	▼.3
DEC 28	(4.50)	▲.2	1.50	▼.4	6.00	▼2.7	(2.50)	▼.2	3.00	▼.2
MAR 29	(4.50)	▲.0	1.50	▼1.1	6.00	▼.1	(3.00)	▲.4	3.00	▼.2
JUN 29	(4.50)	▼.2	1.50	▼.1	5.50	▼.2	(3.00)	▼1.0	3.00	▼.3
0q jul26	(6.00)	▲1.4	6.00	▼2.5	7.50	▼.8	(3.00)	▼.1	1.50	▼.5
0q aug26	(6.00)	▲1.3	6.00	▼1.6	7.50	▼1.0	(3.00)	▲.4	1.50	▼.4
0q sep26	(5.00)	▲1.2	4.00	▼1.3	7.50	▼1.5	(2.50)	▲.6	1.50	▼.5
0q oct26	(5.00)	▲1.6	4.00	▼1.3	7.50	▼2.1	(2.50)	▲.6	2.00	▼.3
0q nov26	(5.00)	▲1.1	4.00	▼.9	7.50	▼1.6	(2.50)	▲.6	2.00	▼.3
0q dec26	(4.50)	###	2.50	▼1.1	7.50	▼1.4	(2.50)	▲.5	2.00	▼.4
0q mar27	(4.50)	▲1.5	2.50	▼1.6	7.50	▼.8	(2.50)	▲.4	2.00	▼.5
0q jun27	(4.50)	▲1.0	2.00	▼.6	7.00	▼1.5	(2.50)	▲.1	2.00	▼.3
2q jul26	(4.50)	▲2.0	1.50	▼2.6	6.50	▼.7	(2.50)	▼.4	2.50	▼.7
2q aug26	(4.50)	▲1.3	1.50	▼1.6	6.50	▼.6	(2.50)	▼.4	2.50	▼.7
2q sep26	(4.50)	▲.8	1.50	▼1.5	6.00	▼.9	(2.50)	▲.0	2.50	▼.8
2q oct26	(4.50)	▲.7	1.50	▼1.0	6.00	▼1.0	(2.50)	▲.5	3.00	▼.2
2q nov26	(4.50)	▲2.0	1.50	▼1.5	6.00	▼1.1	(2.50)	▲.5	3.00	▼.8
2q dec26	(4.50)	▲1.5	1.50	▼1.0	6.00	▼1.1	(3.00)	▲.2	3.00	▼.5
2q mar27	(4.50)	▲1.1	1.50	▼1.1	6.00	▼.9	(3.00)	▲.8	3.00	▼.4
2q jun27	(4.50)	▲1.8	1.50	▼1.6	5.50	▼.5	(3.00)	▼.4	3.00	▼.3
3q jul26	(4.00)	▲.9	1.00	▼1.1	5.50	▼.1	(2.50)	▼.4	2.00	▼.3
3q aug26	(4.00)	▲.8	1.00	▼1.1	5.50	▼1.0	(2.50)	▼.1	2.00	▼.4
3q sep26	(4.50)	▲1.7	1.50	▼2.1	5.00	▼.2	(2.50)	▼.3	2.00	▼.5
3q oct26	(4.50)	▲1.1	1.50	▼1.1	5.00	▼.8	(2.50)	▲.4	3.50	▼.4
3q nov26	(4.50)	▲1.6	1.50	▼1.1	5.00	▼1.2	(2.50)	▲.1	3.50	▼.3
3q dec26	(4.50)	###	1.50	▼.0	4.50	▼.7	(2.50)	▲.1	3.00	▼.5
3q mar27	(4.50)	▲.5	1.50	▼.6	4.50	▼.2	(2.50)	▼.5	3.00	▼.3
3q jun27	(4.50)	▲.4	1.50	▼.5	4.50	▼.6	(2.50)	▼.5	3.00	▼.4

Thursday July 17th 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 7.2.26	Net 2 Week ABPV Change
JUL 26	▼2.8	▼5.4	39	41.55	▼2.6
AUG 26	▼2.3	▼3.7	54	56.12	▼2.1
SEP 26	▼2.1	▼2.9	52	54.13	▼2.1
OCT 26	▼1.9	▼2.5	74.6	74.75	▼.2
NOV 26	▼2.3	▼2.7	70	71.73	▼1.7
DEC 26	▼1.7	▼1.8	69.5	70.38	▼.9
MAR 27	▼1.8	▼3.2	82.5	84	▼1.5
JUN 27	▼2.5	▼4.6	89.6	91.43	▼1.8
SEP 27	▼1.4	▼3.3	94.6	96.24	▼1.6
DEC 27	▼1.5	▼2.9	92.3	97.3	▼5.0
MAR 28	▼1.9	▼3.1	97.2	98.42	▼1.2
JUN 28	▼2.5	▼3.6	96.9	99.79	▼2.9
SEP 28	▼1.9	▼4.2	98.2	99.52	▼1.3
DEC 28	▼3.3	▼5.3	97.9	99.51	▼1.6
MAR 29	▼1.0	▼2.7	99.98	101.35	▼1.4
JUN 29	▼1.7	▼2.2	98.25	99.92	▼1.7
0q jul26	▼2.5	▼10.3	76.25	77.75	▼1.5
0q aug26	▼1.4	▼4.6	91.2	92.64	▼1.4
0q sep26	▼1.5	▼3.3	93.5	94.24	▼.7
0q oct26	▼1.5	▼4.0	94	95.06	▼1.1
0q nov26	▼1.1	▼2.2	93.55	95.02	▼1.5
0q dec26	▼1.0	▼4.6	95	96.44	▼1.4
0q mar27	▼1.0	▼1.0	94.5	96	▼1.5
0q jun27	▼1.3	▼2.5	96.25	97.12	▼.9
2q jul26	▼2.4	▼8.2	69.25	70.67	▼1.4
2q aug26	▼1.9	▼4.4	77.5	78.9	▼1.4
2q sep26	▼2.3	▼4.4	79.35	80.61	▼1.3
2q oct26	▼.9	▼2.9	82.75	83.45	▼.7
2q nov26	▼.9	▼2.8	83.75	84.68	▼.9
2q dec26	▼.9	▼3.4	85.25	86.98	▼1.7
2q mar27	▼.5	▼1.7	86.2	87.36	▼1.2
2q jun27	▼1.0	▼2.2	88.5	89.7	▼1.2
3q jul26	▼.9	▼4.8	65.5	66.96	▼1.5
3q aug26	▼1.8	▼4.5	71.25	72.28	▼1.0
3q sep26	▼1.4	▼3.2	73	74.02	▼1.0
3q oct26	▼.7	▼3.1	76.2	77.07	▼.9
3q nov26	▼.7	▼2.6	77.5	78.99	▼1.5
3q dec26	▼.1	▼1.4	78	79.87	▼1.9
3q mar27	▼1.0	▼1.6	81.25	82.06	▼.8
3q jun27	▼1.7	▼3.1	84	85.72	▼1.7

*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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