

Week 7/20/26-7/24/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	7/20/2026		7/21/2026		7/22/2026		7/23/2026		7/24/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Formula
AUG 26	(2.00)	▼.1	(3.00)	▲.5	(4.00)	▲1.4	(3.00)	▲.8	0.75	▼.9
SEP 26	(2.00)	▼.1	(3.00)	▲.3	(4.00)	▲1.9	(3.00)	▲.7	0.75	▼.9
OCT 26	(3.00)	▼.8	(4.50)	▲1.5	(4.50)	▲1.1	(3.50)	▲1.2	2.25	▼1.7
NOV 26	(3.00)	▲.2	(4.50)	▲.5	(4.50)	▲1.1	(3.50)	▲1.2	2.25	▼1.7
DEC 26	(3.00)	▼.4	(4.50)	▲1.0	(4.50)	▲1.1	(3.50)	▲.7	2.25	▼1.7
JAN 27	(4.00)	▼.4	(5.50)	▼.2	(5.00)	▲1.8	(5.00)	▲1.5	3.75	▼1.4
MAR 27	(4.00)	▲.1	(5.50)	▲.5	(5.00)	▲1.0	(5.00)	▲1.5	3.75	▼1.4
JUN 27	(4.50)	▼.5	(5.50)	▲.4	(5.00)	▲.9	(6.50)	▲1.5	4.75	▼1.3
SEP 27	(4.50)	▲.1	(5.50)	▲.2	(4.50)	▲1.1	(7.50)	▲1.4	5.25	▼1.2
DEC 27	(5.00)	▼.6	(5.00)	▲.1	(4.00)	▲.7	(6.50)	▲1.6	4.25	▼1.0
MAR 28	(5.00)	▲.7	(5.00)	▲.1	(3.50)	▲.5	(6.00)	▲1.7	4.25	▼1.9
JUN 28	(5.00)	▲1.0	(5.00)	▲.1	(3.50)	▲.6	(5.50)	▲1.2	4.25	▼1.7
SEP 28	(5.50)	▼1.7	(4.50)	▲.1	(3.50)	▲1.1	(5.00)	▲1.7	4.25	▼1.0
DEC 28	(6.00)	▼.2	(4.50)	▲.6	(3.00)	▲1.1	(5.00)	▲1.5	3.75	▼.8
MAR 29	(6.00)	▼.1	(4.50)	▼.3	(3.00)	▼.3	(4.50)	▼.2	3.25	▼.0
JUN 29	(5.50)	▼.2	(4.50)	▼.3	(3.50)	▲.2	(4.00)	▼.2	3.25	▲.0
0q aug26	(4.50)	▼.4	(5.50)	▼.7	(4.50)	▼.6	(7.50)	▲.3	5.25	▼.7
0q sep26	(4.50)	▼.4	(5.50)	▼.3	(4.50)	▼.2	(7.50)	▲1.0	5.25	▼.7
0q oct26	(5.00)	▼1.0	(5.00)	▼.4	(4.00)	▼.3	(6.50)	▲1.4	4.25	▼1.1
0q nov26	(5.00)	▼.0	(5.00)	▲.1	(4.00)	▼.4	(6.50)	▲1.3	4.25	▼.9
0q dec26	(5.00)	▼.5	(5.00)	▲.0	(4.00)	▼.4	(6.50)	▲1.8	4.25	▼.7
0q jan27	(5.00)	▼.3	(5.00)	▲.2	(3.50)	▼.5	(6.00)	▲1.6	4.25	▼.6
0q mar27	(5.00)	▼.4	(5.00)	▲.9	(3.50)	▼.1	(6.00)	▲1.1	4.25	▼.6
0q jun27	(5.00)	▲.4	(5.00)	▼.6	(3.50)	▲.1	(5.50)	▲1.3	4.25	▼1.0
2q aug26	(5.50)	▼.5	(4.50)	▼.4	(3.50)	▼.2	(5.00)	▲.8	4.25	▼1.0
2q sep26	(5.50)	▼.3	(4.50)	▼.5	(3.50)	▼.3	(5.00)	▲1.6	4.25	▼.9
2q oct26	(6.00)	▼.4	(4.50)	▲.0	(3.00)	▲.1	(5.00)	▲.9	3.75	▼.7
2q nov26	(6.00)	▼.5	(4.50)	▲.0	(3.00)	▲.6	(5.00)	▲1.4	3.75	▼.5
2q dec26	(6.00)	▼.6	(4.50)	▼.0	(3.00)	▲.6	(5.00)	▲1.3	3.75	▼.5
2q jan27	(6.00)	▼.9	(4.50)	▲.5	(3.00)	▲.6	(4.50)	▲1.4	3.25	▼.5
2q mar27	(6.00)	▲.1	(4.50)	▼.5	(3.00)	▲.8	(4.50)	▲2.0	3.25	▼.8
2q jun27	(5.50)	▼.0	(4.50)	▼.1	(3.50)	▲.8	(4.00)	▲1.4	3.25	▼.6
3q aug26	(6.00)	▼.5	(4.00)	▼.5	(3.50)	▼.5	(4.00)	▲.2	3.25	▼.3
3q sep26	(6.00)	▼.3	(4.00)	▼.5	(3.50)	▼.4	(4.00)	▲1.0	3.25	▼.7
3q oct26	(6.50)	▼.1	(4.00)	▼.2	(3.00)	▼.6	(4.00)	▲.8	3.25	▼.5
3q nov26	(6.50)	▲.4	(4.00)	▼.6	(3.00)	▲.3	(4.00)	▲.7	3.25	▼.5
3q dec26	(6.50)	▼.7	(4.00)	▼.1	(3.00)	▼.2	(4.00)	▲1.7	3.25	▼1.0
3q jan27	(6.50)	▲.1	(4.00)	▲.3	(3.00)	▼.3	(3.50)	▲1.6	2.75	▼1.1
3q mar27	(6.50)	▼.4	(4.00)	▲.3	(3.00)	▲.4	(3.50)	▲1.5	2.75	▼.9
3q jun27	(6.50)	▼.1	(4.00)	▲.7	(3.00)	▼.5	(3.00)	▲1.2	2.25	▼.6

Thursday July 24th 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 7.13.26	Net 2 Week ABPV Change
AUG 26	▲1.7	▼1.5	76.31	67.66	▲8.7
SEP 26	▲2.0	▼.9	66.49	64.55	▲1.9
OCT 26	▲1.3	▼1.3	84.7	83.99	▲.7
NOV 26	▲1.2	▼1.7	80.81	81.59	▼.8
DEC 26	▲.7	▼1.7	78.15	79.11	▼1.0
JAN 27	▲1.2	▼1.4	94.36	88.53	▲5.8
MAR 27	▲1.5	▲.3	91.33	89.39	▲1.9
JUN 27	▲1.0	▼.9	97.84	96.72	▲1.1
SEP 27	▲1.6	▲.5	101.03	99.08	▲2.0
DEC 27	▲.8	▼.2	102.21	100.31	▲1.9
MAR 28	▲1.1	▼.7	103.62	102.33	▲1.3
JUN 28	▲1.2	▼.6	104.82	102.76	▲2.1
SEP 28	▲.2	▲2.1	104.05	101.89	▲2.2
DEC 28	▲2.2	▲1.0	104.05	101.35	▲2.7
MAR 29	▼.9	▼2.2	101.61	102.29	▼.7
JUN 29	▼.5	▼2.1	101.83	101.86	▼.0
0q aug26	▼2.0	▼4.2	107.23	103.59	▲3.6
0q sep26	▼.6	▼1.6	105.94	102.11	▲3.8
0q oct26	▼1.4	▼2.0	103.03	100.43	▲2.6
0q nov26	▲.1	▼1.1	104.05	100.37	▲3.7
0q dec26	▲.3	▼.1	104.43	100.1	▲4.3
0q jan27	▲.4	▼.7	101.7	97.85	▲3.9
0q mar27	▲.8	▲.3	102.16	99.22	▲2.9
0q jun27	▲.3	▼.0	101.81	99.77	▲2.0
2q aug26	▼1.3	▼3.1	94.51	91.28	▲3.2
2q sep26	▼.4	▼1.7	93.14	89.85	▲3.3
2q oct26	▼.0	▼1.6	91.29	88.78	▲2.5
2q nov26	▲1.0	▲.2	92.74	90.11	▲2.6
2q dec26	▲.8	▲.7	93.73	91.75	▲2.0
2q jan27	▲1.1	▲.8	93.01	89.83	▲3.2
2q mar27	▲1.5	▲1.4	92.69	90.54	▲2.1
2q jun27	▲1.5	▲1.1	93.84	92.96	▲.9
3q aug26	▼1.6	▼1.7	82.99	81.11	▲1.9
3q sep26	▼.9	▼2.0	83.75	82.23	▲1.5
3q oct26	▼.6	▼.6	85.4	83.99	▲1.4
3q nov26	▲.3	▼.8	87.72	84.81	▲2.9
3q dec26	▼.4	▼1.1	88.75	84.96	▲3.8
3q jan27	▲.5	▼.4	88.24	83.61	▲4.6
3q mar27	▲.9	▲.5	88.81	85.04	▲3.8
3q jun27	▲.8	▼.2	90.22	87.48	▲2.7

*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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