

Week 7/27/26-7/31/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	7/27/2026		7/28/2026		7/29/2026		7/30/2026		7/31/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Formula
AUG 26	(1.00)	▲.5	3.00	▼.0	10.00	▼5.6	(1.00)	▲.6	(1.25)	▼.1
SEP 26	(1.00)	▲1.0	3.00	▼.7	10.00	▼5.3	(1.00)	▼.5	(1.25)	▼.1
OCT 26	0.00	▲.5	4.00	▼.5	7.50	▼4.5	0.00	▼.0	(4.75)	▲.6
NOV 26	0.00	▼.0	4.00	▼.5	7.50	▼4.1	0.00	▼.5	(4.75)	▲1.5
DEC 26	0.00	▼.0	4.00	▼.5	7.50	▼3.7	0.00	▼.5	(4.75)	▲.7
JAN 27	1.50	▲.4	5.00	▼1.0	4.50	▼4.4	1.00	▲.4	(7.25)	▲.7
MAR 27	1.50	▼.6	5.00	▲.0	4.50	▼3.9	1.00	▼.6	(7.25)	▲.9
JUN 27	1.50	▼.6	5.50	▲.5	2.50	▼3.7	1.00	▼.1	(7.75)	▲.9
SEP 27	1.50	▼1.0	5.00	▲.3	1.50	▼3.1	0.50	▲.4	(7.25)	▲.5
DEC 27	1.50	▼.1	5.00	▲.0	0.50	▼3.1	(0.50)	▲.4	(7.25)	▲.8
MAR 28	2.00	▼.2	4.50	▲.3	0.50	▼2.6	(1.50)	▼.4	(7.25)	▲.6
JUN 28	2.50	▼1.1	4.00	▲.7	0.50	▼2.6	(2.50)	▼.1	(7.25)	▲.9
SEP 28	2.50	▼.1	4.00	▲1.1	0.00	▼2.6	(3.00)	▼.4	(7.25)	▲1.1
DEC 28	2.50	▼.1	4.00	▲.6	(0.50)	▼2.6	(3.00)	▼.4	(7.75)	▲1.8
MAR 29	3.00	▼.5	3.50	▲.7	(0.50)	▼1.0	(3.50)	▼.3	(8.25)	▼.3
JUN 29	3.00	▼.5	3.50	▲.7	(0.50)	▼1.0	(4.00)	▼.3	(8.50)	▼.3
0q aug26	1.50	▼.5	5.00	▼.5	1.50	▼2.5	0.50	▼.0	(7.25)	▲.2
0q sep26	1.50	▼.5	5.00	▼.7	1.50	▼2.0	0.50	▼.0	(7.25)	▲.0
0q oct26	1.50	▲.4	5.00	▼.8	0.50	▼1.5	(0.50)	▼.0	(7.25)	▲.7
0q nov26	1.50	▲.4	5.00	▼.9	0.50	▼1.6	(0.50)	▲.4	(7.25)	▲.4
0q dec26	1.50	▼.1	5.00	▼1.4	0.50	▼1.6	(0.50)	▲.4	(7.25)	▲.7
0q jan27	2.00	▼.8	4.50	▼.3	0.50	▼1.6	(1.50)	▲.5	(7.25)	▲.4
0q mar27	2.00	▲.3	4.50	▼1.9	0.50	▼1.1	(1.50)	▼.1	(7.25)	▲.6
0q jun27	2.50	▼.7	4.00	▼1.0	0.50	▼1.1	(2.50)	▼.1	(7.25)	▲.5
2q aug26	2.50	▼1.1	4.00	▲.2	0.00	▼2.0	(3.00)	▼.1	(7.25)	▼.5
2q sep26	2.50	▼1.1	4.00	▲.1	0.00	▼2.0	(3.00)	▲.9	(7.25)	▼.2
2q oct26	2.50	▼.3	4.00	▼1.5	(0.50)	▼.5	(3.00)	▲.9	(7.75)	▼.2
2q nov26	2.50	▼.4	4.00	▼1.5	(0.50)	▼.5	(3.00)	▲.9	(7.75)	▲.4
2q dec26	2.50	▼.4	4.00	▼1.5	(0.50)	▼.0	(3.00)	▲.4	(7.75)	▲.9
2q jan27	3.00	▼.9	3.50	▼.5	(0.50)	▼.6	(3.50)	▲.9	(8.25)	▲.2
2q mar27	3.00	▼1.4	3.50	▼.0	(0.50)	▼.6	(3.50)	▼.1	(8.25)	▲1.2
2q jun27	3.00	▼.7	3.50	▼.6	(0.50)	▼.1	(4.00)	▲.4	(8.50)	▲1.3
3q aug26	3.00	▼1.0	3.50	▲.2	(1.00)	▼1.5	(4.00)	▲.0	(8.75)	▼.2
3q sep26	3.00	▼1.2	3.50	▲.1	(1.00)	▼1.5	(4.00)	▲1.2	(8.75)	▲.3
3q oct26	3.00	▼1.2	3.50	▼.9	(1.50)	▼.1	(4.00)	▲.4	(8.75)	▲.6
3q nov26	3.00	▼1.0	3.50	▼.9	(1.50)	▼.1	(4.00)	▲.2	(8.75)	▲1.3
3q dec26	3.00	▼.6	3.50	▼.9	(1.50)	▼.1	(4.00)	▲.2	(8.75)	▲.5
3q jan27	3.50	▼1.0	3.00	▼.4	(1.50)	▼1.1	(4.50)	▲1.6	(8.75)	▲.5
3q mar27	3.50	▼1.1	3.00	▼.4	(1.50)	▼.6	(4.50)	▲1.0	(8.75)	▲.7
3q jun27	3.00	▼.4	3.00	▼1.2	(1.50)	▲.1	(4.50)	▲.9	(9.25)	▲.8

Thursday July 31st 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 7.17.26	Net 2 Week ABPV Change
AUG 26	▼4.7	▼2.6	45.79	51.09	▼5.3
SEP 26	▼5.6	▼3.2	47.07	52.76	▼5.7
OCT 26	▼4.1	▼2.5	76.87	76.46	▲.4
NOV 26	▼3.7	▼2.2	74.37	73.54	▲.8
DEC 26	▼4.2	▼3.3	71.78	72.59	▼.8
JAN 27	▼3.8	▼2.7	89.71	88.02	▲1.7
MAR 27	▼4.1	▼2.2	87.79	85.58	▲2.2
JUN 27	▼3.0	▼1.8	95.3	92.63	▲2.7
SEP 27	▼2.9	▼1.1	98.62	95.28	▲3.3
DEC 27	▼2.0	▼1.4	101.1	98.27	▲2.8
MAR 28	▼2.6	▼1.0	103.35	98.6	▲4.8
JUN 28	▼2.3	▼.3	104.31	99.23	▲5.1
SEP 28	▼.9	▼1.4	105.16	102.68	▲2.5
DEC 28	▼.7	▲1.0	105.09	99.85	▲5.2
MAR 29	▼1.5	▼2.6	102.03	100.37	▲1.7
JUN 29	▼1.5	▼2.2	102.21	100.17	▲2.0
0q aug26	▼3.3	▼5.4	112.14	97.23	▲14.9
0q sep26	▼3.2	▼3.8	105.34	98.86	▲6.5
0q oct26	▼1.2	▼2.9	104.15	98.88	▲5.3
0q nov26	▼1.1	▼1.0	105.05	98.68	▲6.4
0q dec26	▼1.9	▼1.4	104.45	99.35	▲5.1
0q jan27	▼1.8	▼1.4	102.35	97.97	▲4.4
0q mar27	▼2.1	▼.8	101.69	97.66	▲4.0
0q jun27	▼2.4	▼1.6	101.94	99.03	▲2.9
2q aug26	▼3.6	▼4.7	101.88	82.97	▲18.9
2q sep26	▼2.3	▼2.7	97.62	85.37	▲12.3
2q oct26	▼1.6	▼1.4	95.2	85.72	▲9.5
2q nov26	▼1.1	▼.1	95.63	88.26	▲7.4
2q dec26	▼.7	▲.1	96.04	88.91	▲7.1
2q jan27	▼.9	▲.2	95.34	88.4	▲6.9
2q mar27	▼1.0	▲.8	94.75	89.08	▲5.7
2q jun27	▲.3	▲1.5	96.39	90.84	▲5.6
3q aug26	▼2.5	▼4.3	96.49	73.87	▲22.6
3q sep26	▼1.1	▼2.2	90.53	79.14	▲11.4
3q oct26	▼1.2	▼1.6	89.75	79.5	▲10.3
3q nov26	▼.6	▼.1	90.37	80.69	▲9.7
3q dec26	▼.9	▼1.0	90.81	82.1	▲8.7
3q jan27	▼.5	▲.5	90.91	83.61	▲7.3
3q mar27	▼.4	▲.8	90.91	84.93	▲6.0
3q jun27	▲.1	▲.9	93.04	86.75	▲6.3

*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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