

Week 8/3/26-8/7/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	8/3/2026		8/4/2026		8/5/2026		8/6/2026		8/7/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Formula
AUG 26	0.50	▼.5	2.50	▼.2	1.00	▲.3	(1.50)	▼4.0	4.25	▼3.9
SEP 26	0.50	▼.5	2.50	▲.4	1.00	▼.6	(1.50)	▲.2	4.25	▼1.2
OCT 26	2.00	▼.5	4.50	▼.6	1.50	▼.5	(4.00)	▲.9	5.25	▼1.5
NOV 26	2.00	▼.5	4.50	▼.2	1.50	▼.5	(4.00)	▲.3	5.25	▼1.1
DEC 26	2.00	▼.0	4.50	▼1.2	1.50	▼.0	(4.00)	▲1.3	5.25	▼1.7
JAN 27	4.00	▼.8	6.50	▼.5	2.00	▼1.0	(6.00)	▲1.1	5.25	▼1.0
MAR 27	4.00	▼1.3	6.50	▼1.4	2.00	▼.5	(6.00)	▲1.1	5.25	▼1.9
JUN 27	4.50	▼1.0	7.50	▼.7	2.00	▼1.0	(7.50)	▲1.1	5.25	▼2.0
SEP 27	5.00	▼1.2	7.50	▼.9	2.00	▼1.0	(8.50)	▲1.4	4.75	▼1.9
DEC 27	5.50	▼.1	7.50	▼1.1	1.50	▼.1	(8.50)	▲1.1	4.25	▼1.9
MAR 28	6.00	▼1.1	7.50	▲.2	1.00	▼1.1	(8.50)	▲.6	3.75	▼1.8
JUN 28	6.00	▼.4	7.50	▼.1	0.50	▼.1	(8.00)	▼.1	3.25	▼1.6
SEP 28	6.00	▼.7	7.50	▼.6	0.50	▼1.1	(7.50)	▲.3	3.25	▼1.6
DEC 28	6.00	▲.1	7.50	▼.3	0.50	▼1.4	(7.50)	▲.8	2.75	▼2.3
MAR 29	6.50	▼.8	7.00	▼.2	0.50	▼.0	(7.00)	▼.4	2.25	▼1.9
JUN 29	6.50	▼.4	7.00	▲.1	0.50	▼.0	(7.00)	▼.3	2.75	▼1.8
0q aug26	5.00	▼1.2	7.50	▼.6	2.00	▼1.0	(8.50)	▲.2	4.75	▼2.8
0q sep26	5.00	▼1.0	7.50	▼.7	2.00	▼.5	(8.50)	▲.1	4.75	▼1.7
0q oct26	5.50	▼1.0	7.50	▼.9	1.50	▼.0	(8.50)	▼.2	4.25	▼1.3
0q nov26	5.50	▼1.1	7.50	▼.5	1.50	▼1.0	(8.50)	▲.2	4.25	▼1.3
0q dec26	5.50	▼1.7	7.50	▼1.1	1.50	▼.5	(8.50)	▲.7	4.25	▼1.3
0q jan27	6.00	▼.9	7.50	▼.9	1.00	▼.6	(8.50)	▲.9	3.75	▼1.4
0q mar27	6.00	▼.8	7.50	▼1.4	1.00	▼.1	(8.50)	▲.3	3.75	▼1.9
0q jun27	6.00	▼1.0	7.50	▼.5	0.50	▼.6	(8.00)	▼.1	3.25	▼1.0
2q aug26	6.00	▼.6	7.50	▼.6	0.50	▼1.1	(7.50)	▼.1	3.25	▼3.1
2q sep26	6.00	▼1.0	7.50	▼.8	0.50	▼1.1	(7.50)	▲.6	3.25	▼2.0
2q oct26	6.00	▼.8	7.50	▼1.3	0.50	▼.6	(7.50)	▲.2	2.75	▼1.3
2q nov26	6.00	▼.8	7.50	▼.8	0.50	▼1.1	(7.50)	▲.1	2.75	▼1.6
2q dec26	6.00	▼.9	7.50	▼.9	0.50	▼.6	(7.50)	▼.0	2.75	▼1.2
2q jan27	6.50	▼.8	7.00	▼1.8	0.50	▼.6	(7.00)	▲.8	2.25	▼1.6
2q mar27	6.50	▼.7	7.00	▼1.4	0.50	▼.6	(7.00)	▲.3	2.25	▼1.5
2q jun27	6.50	▲.0	7.00	▼.6	0.50	▼1.6	(7.00)	▲.0	2.75	▼1.5
3q aug26	6.50	▼.8	7.00	▼1.0	0.00	▼.5	(6.50)	▲.1	2.50	▼2.2
3q sep26	6.50	▼.7	7.00	▼1.1	0.00	▼.5	(6.50)	▲.5	2.50	▼1.1
3q oct26	6.50	▼.5	6.50	▼1.2	0.50	▼1.5	(6.00)	▲.8	1.75	▼1.5
3q nov26	6.50	▼.5	6.50	▼1.9	0.50	▼.5	(6.00)	▲.2	1.75	▼1.4
3q dec26	6.50	▼.5	6.50	▼2.0	0.50	▼.5	(6.00)	▲.1	1.75	▼1.4
3q jan27	6.50	▼.4	6.50	▼1.6	0.50	▼.5	(6.00)	▲.3	2.25	▼1.1
3q mar27	6.50	▼.2	6.50	▼1.2	0.50	▼.5	(6.00)	▲.5	2.25	▼1.6
3q jun27	6.50	▼.1	6.50	▼1.2	0.50	▼.9	(5.50)	▲.3	1.75	▼1.6

Thursday August 7th 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 7.24.26	Net 2 Week ABPV Change
AUG 26	▼8.3	▼12.8	24	79	▼55.0
SEP 26	▼1.8	▼7.2	45.1	68.24	▼23.1
OCT 26	▼2.3	▼6.3	72.06	84.74	▼12.7
NOV 26	▼2.0	▼6.2	70.61	81.4	▼10.8
DEC 26	▼1.6	▼5.9	69.17	78.42	▼9.3
JAN 27	▼2.2	▼5.5	87.27	93.95	▼6.7
MAR 27	▼4.0	▼7.9	84.54	91.37	▼6.8
JUN 27	▼3.7	▼5.9	92.06	98.21	▼6.1
SEP 27	▼3.6	▼5.9	96.32	101.37	▼5.1
DEC 27	▼2.2	▼3.7	98.16	101.94	▼3.8
MAR 28	▼3.4	▼5.2	100.85	104.16	▼3.3
JUN 28	▼2.3	▼4.3	102.15	104.84	▼2.7
SEP 28	▼3.6	▼4.0	102.34	103.36	▼1.0
DEC 28	▼3.2	▼3.1	102.09	103.62	▼1.5
MAR 29	▼3.3	▼2.8	101.42	101.46	▼.0
JUN 29	▼2.4	▼2.0	102.6	101.67	▲.9
0q aug26	▼5.4	▼8.5	103.01	108.76	▼5.8
0q sep26	▼3.9	▼7.1	99.06	106.9	▼7.8
0q oct26	▼3.5	▼4.7	99.86	103.1	▼3.2
0q nov26	▼3.7	▼5.1	100.77	104.11	▼3.3
0q dec26	▼3.9	▼4.9	100.79	104.98	▼4.2
0q jan27	▼2.9	▼3.7	99.73	102.18	▼2.5
0q mar27	▼4.0	▼4.6	99.53	102.61	▼3.1
0q jun27	▼3.2	▼4.6	100.19	102.54	▼2.4
2q aug26	▼5.4	▼8.6	91	96.07	▼5.1
2q sep26	▼4.3	▼6.3	87.12	93.27	▼6.1
2q oct26	▼3.8	▼4.9	88.39	92	▼3.6
2q nov26	▼4.3	▼4.6	89.87	93.35	▼3.5
2q dec26	▼3.5	▼2.9	92.19	94.28	▼2.1
2q jan27	▼4.0	▼3.6	91.98	93.5	▼1.5
2q mar27	▼3.8	▼3.8	91.54	93.55	▼2.0
2q jun27	▼3.6	▼3.1	92.34	93.54	▼1.2
3q aug26	▼4.5	▼7.0	79.33	83.54	▼4.2
3q sep26	▼3.0	▼4.1	82.6	83.99	▼1.4
3q oct26	▼3.9	▼4.4	84.68	86.7	▼2.0
3q nov26	▼4.2	▼4.3	86.26	88.86	▼2.6
3q dec26	▼4.4	▼4.1	87.43	89.26	▼1.8
3q jan27	▼3.3	▼3.4	87.54	89.17	▼1.6
3q mar27	▼3.0	▼2.5	88.13	89.62	▼1.5
3q jun27	▼3.4	▼2.4	89.94	90.57	▼.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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