

Week 8/10/26-8/14/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	8/10/2026		8/11/2026		8/12/2026		8/13/2026		8/14/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Formula
AUG 26	(3.00)	▼.0	1.00	▲.3	2.50	▼3.2	2.50	▼.9	1.25	▲.1
SEP 26	(3.00)	▲.8	1.00	▲.1	2.50	▼1.9	2.50	▼.3	1.25	▼.4
OCT 26	(3.00)	▼.0	1.50	▼.0	3.00	▼2.1	4.50	▼.9	0.75	▲.1
NOV 26	(3.00)	▼.0	1.50	▼.0	3.00	▼2.1	4.50	▼.9	0.75	▼.1
DEC 26	(3.00)	▼.0	1.50	▲.5	3.00	▼2.6	4.50	▼.9	0.75	▼.1
JAN 27	(3.00)	▲.6	2.00	▼.5	2.50	▼2.0	6.50	▼1.3	(0.25)	▼.2
MAR 27	(3.00)	▲.6	2.00	▲.0	2.50	▼2.5	6.50	▼1.8	(0.25)	▲.2
JUN 27	(4.00)	▼.6	2.50	▲.9	2.00	▼2.6	7.50	▼.9	(0.25)	▼.3
SEP 27	(4.50)	▼.5	2.50	▲.4	1.50	▼1.6	7.00	▼1.5	(0.25)	▼.1
DEC 27	(4.50)	▲.8	2.50	▼.4	1.00	▼2.6	6.50	▼1.2	(0.75)	▼.6
MAR 28	(4.00)	▼.5	2.00	▼.1	1.00	▼1.3	6.00	▼1.6	(1.75)	▼1.3
JUN 28	(4.00)	▲.1	2.00	▼.1	0.50	▼.9	5.50	▼1.4	(1.75)	▼.8
SEP 28	(4.50)	▲.5	2.00	▼.6	0.50	▼1.1	5.50	▼1.4	(2.25)	▼.4
DEC 28	(4.50)	▲.3	2.00	▼.3	0.00	▼2.1	5.50	▼.3	(2.75)	▼.6
MAR 29	(4.50)	▲.1	2.00	▼.7	(0.50)	▼1.3	5.50	▼.5	(3.25)	▼.1
JUN 29	(4.50)	▼.2	2.00	▼.1	(0.50)	▼2.0	5.50	▼.2	(3.75)	▼.1
0q aug26	(4.50)	▼1.1	2.50	▼1.1	1.50	▼4.2	7.00	▼1.6	(0.25)	▼1.6
0q sep26	(4.50)	▼.8	2.50	▼.6	1.50	▼1.9	7.00	▼.9	(0.25)	▼.3
0q oct26	(4.50)	▼.1	2.50	▼1.0	1.00	▼2.0	6.50	▼.7	(0.75)	▼.3
0q nov26	(4.50)	▼.1	2.50	▼.5	1.00	▼1.5	6.50	▼.8	(0.75)	▼.3
0q dec26	(4.50)	▲.4	2.50	▼1.0	1.00	▼1.6	6.50	▼1.3	(0.75)	▼.0
0q jan27	(4.00)	▲.0	2.00	▼.1	1.00	▼2.0	6.00	▼1.1	(1.75)	▼.5
0q mar27	(4.00)	▼.2	2.00	▼.5	1.00	▼2.0	6.00	▼.6	(1.75)	▼.5
0q jun27	(4.00)	▲.3	2.00	▼.5	0.50	▼2.1	5.50	▼.1	(1.75)	▼.8
2q aug26	(4.50)	▼1.4	2.00	▼.2	0.50	▼3.6	5.50	▼2.0	(2.25)	▼1.4
2q sep26	(4.50)	▼.7	2.00	▼.1	0.50	▼1.6	5.50	▼.9	(2.25)	▲.3
2q oct26	(4.50)	▲.1	2.00	▼.0	0.00	▼1.5	5.50	▼.8	(2.75)	▲.2
2q nov26	(4.50)	▼.9	2.00	▼.1	0.00	▼1.0	5.50	▼.3	(2.75)	▼.3
2q dec26	(4.50)	▲.0	2.00	▼.6	0.00	▼1.0	5.50	▼.9	(2.75)	▼.1
2q jan27	(4.50)	▼1.0	2.00	▲1.0	(0.50)	▼1.6	5.50	▼1.3	(3.25)	▼.6
2q mar27	(4.50)	▲.0	2.00	▼.4	(0.50)	▼1.3	5.50	▼.3	(3.25)	▼.2
2q jun27	(4.50)	▲.9	2.00	▼.7	(0.50)	▼1.1	5.50	▼1.1	(3.75)	▼.5
3q aug26	(4.50)	▼.1	1.50	▼.8	0.00	▼2.0	5.00	▼1.0	(3.75)	▼1.5
3q sep26	(4.50)	▼.1	1.50	▼.7	0.00	▼1.0	5.00	▼1.5	(3.75)	▼.3
3q oct26	(4.50)	▼.7	1.50	▼.6	0.00	▼1.0	5.00	▼1.2	(4.25)	▲.3
3q nov26	(4.50)	▼.3	1.50	▼.6	0.00	▼1.5	5.00	▼.8	(4.25)	▼.1
3q dec26	(4.50)	▲.2	1.50	▼.6	0.00	▼1.0	5.00	▼.9	(4.25)	▼.4
3q jan27	(4.50)	▼.5	1.50	▼.0	0.00	▼1.6	5.00	▼.8	(4.25)	▼.1
3q mar27	(4.50)	▲.0	1.50	▼.1	0.00	▼1.6	5.00	▼.7	(4.25)	▼.1
3q jun27	(4.50)	▼.1	2.00	▼.0	(0.50)	▼1.1	5.00	▼1.1	(4.25)	▼.0

Thursday August 14th 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 7.31.26	Net 2 Week ABPV Change
AUG 26	▼3.7	▼5.7	16.73	46.65	▼29.9
SEP 26	▼1.6	▼3.6	34.29	48.03	▼13.7
OCT 26	▼3.0	▼5.1	66.82	76.91	▼10.1
NOV 26	▼3.2	▼4.9	65.65	74.1	▼8.4
DEC 26	▼3.2	▼4.6	64.47	71.54	▼7.1
JAN 27	▼3.4	▼5.8	82.13	90.68	▼8.6
MAR 27	▼3.6	▼8.0	79.15	88.22	▼9.1
JUN 27	▼3.4	▼7.1	87.31	96.37	▼9.1
SEP 27	▼3.4	▼7.3	91.43	100.23	▼8.8
DEC 27	▼4.0	▼6.7	94.5	101.39	▼6.9
MAR 28	▼4.7	▼8.1	97.33	103.9	▼6.6
JUN 28	▼3.1	▼6.2	99.04	104.09	▼5.1
SEP 28	▼2.9	▼7.2	99.34	105.43	▼6.1
DEC 28	▼3.2	▼7.1	99.86	105.57	▼5.7
MAR 29	▼2.5	▼4.4	99.17	103.74	▼4.6
JUN 29	▼2.7	▼3.5	100.41	103.86	▼3.5
0q aug26	▼9.5	▼15.2	78.08	114.1	▼36.0
0q sep26	▼4.4	▼8.6	92.92	106.4	▼13.5
0q oct26	▼4.1	▼7.8	93.33	104.85	▼11.5
0q nov26	▼3.2	▼7.2	95.21	105.06	▼9.9
0q dec26	▼3.5	▼8.2	94.91	106.55	▼11.6
0q jan27	▼3.6	▼7.0	93.63	104.31	▼10.7
0q mar27	▼3.8	▼7.3	95.22	104.22	▼9.0
0q jun27	▼3.2	▼6.9	96.62	103.37	▼6.8
2q aug26	▼8.5	▼14.4	92.94	102.94	▼10.0
2q sep26	▼2.9	▼7.5	84.17	97.99	▼13.8
2q oct26	▼2.1	▼6.4	84.13	95.37	▼11.2
2q nov26	▼2.7	▼6.8	86.33	96.93	▼10.6
2q dec26	▼2.5	▼6.2	88.21	98.23	▼10.0
2q jan27	▼3.5	▼8.1	88.21	96.8	▼8.6
2q mar27	▼2.2	▼6.0	89.55	96.02	▼6.5
2q jun27	▼2.4	▼6.2	91.06	96.4	▼5.3
3q aug26	▼5.4	▼10.0	90.78	96.44	▼5.7
3q sep26	▼3.6	▼6.7	79.64	90.5	▼10.9
3q oct26	▼3.3	▼6.9	82.43	91	▼8.6
3q nov26	▼3.4	▼7.3	83.69	92.05	▼8.4
3q dec26	▼2.8	▼7.4	84.79	92.84	▼8.1
3q jan27	▼2.9	▼6.2	85.3	91.74	▼6.4
3q mar27	▼2.5	▼5.5	86.33	92.06	▼5.7
3q jun27	▼2.4	▼5.7	87.71	94.19	▼6.5

*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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