

Week 8/17/26-8/21/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	8/17/2026		8/18/2026		8/19/2026		8/20/2026		8/21/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Formula
SEP 26	(0.75)	▲.4	0.50	▼.1	0.50	▲.4	(0.50)	▼.4	(1.38)	▲.9
OCT 26	(0.50)	▼.5	0.50	▲.5	0.50	▼.5	0.00	▼.0	(2.75)	▲.4
NOV 26	(0.50)	▼.0	0.50	▲.5	0.50	▼.5	0.00	▼.0	(2.75)	▲.4
DEC 26	(0.50)	▼.0	0.50	▲.5	0.50	▼.5	0.00	▼.0	(2.75)	▲.4
JAN 27	(0.50)	▼.1	0.50	▲.5	0.00	▼1.1	0.50	▲.5	(4.75)	▲.6
FEB27	(0.50)	▲.0	0.50	▲.5	0.00	▼1.1	0.50	▲.5	(4.75)	▲.8
MAR 27	(0.50)	▲.4	0.50	▼.0	0.00	▼.6	0.50	▲.5	(4.75)	▲.5
JUN 27	(1.00)	▼.6	1.00	▲.4	(1.00)	▼1.1	0.50	▲.9	(5.75)	▲.4
SEP 27	(0.50)	▼.1	1.00	▲.5	(1.50)	▼.5	(0.50)	▼.1	(5.75)	▲.8
DEC 27	(0.50)	▼.1	0.50	▼.1	(1.00)	▼.9	(1.50)	▲.4	(5.25)	▲.8
MAR 28	(0.50)	▼.1	0.50	▼.1	(1.00)	▼1.1	(2.00)	▲.6	(4.25)	▲.5
JUN 28	(0.50)	▼.6	0.50	▼.1	(0.50)	▼.6	(2.50)	▲.1	(3.75)	▲.8
SEP 28	(0.50)	▼.6	0.50	▲.4	0.50	▼.4	(3.00)	▲.1	(3.75)	▲.7
DEC 28	(1.00)	▼.7	1.00	▲.9	1.00	▼1.1	(3.50)	▲.2	(3.75)	▲.4
MAR 29	(1.00)	▼1.0	1.50	▲1.7	1.00	▼.5	(4.00)	▼.2	(3.25)	▼.2
JUN 29	(1.00)	▼.5	1.50	▼.1	1.50	▼.8	(4.50)	▲.0	(3.25)	▼.2
0q sep26	(0.50)	▼1.0	1.00	▼.5	(1.50)	▼1.0	(0.50)	▼.0	(5.75)	▼.3
0q oct26	(0.50)	▼.5	0.50	▼.5	(1.00)	▼.5	(1.50)	▲.0	(5.25)	▲.2
0q nov26	(0.50)	▼.5	0.50	▼.5	(1.00)	▼.5	(1.50)	▼.0	(5.25)	▼.2
0q dec26	(0.50)	▼.0	0.50	▼.5	(1.00)	▼.5	(1.50)	▼.0	(5.25)	▲.0
0q jan27	(0.50)	▼.1	0.50	▼.0	(1.00)	▼1.1	(2.00)	▲.5	(4.25)	▲.4
0q feb27	(0.50)	▲.0	0.50	▼.6	(1.00)	▼.6	(2.00)	▲.0	(4.25)	▲.7
0q mar27	(0.50)	▼.1	0.50	▼.1	(1.00)	▼1.1	(2.00)	▲.9	(4.25)	▲.2
0q jun27	(0.50)	▼.1	0.50	▲.4	(0.50)	▼1.1	(2.50)	▼.2	(3.75)	▲.1
2q sep26	(0.50)	▲.0	0.50	▼1.0	0.50	▼.5	(3.00)	▼.3	(3.75)	▼.2
2q oct26	(1.00)	▼1.0	1.00	▼.1	1.00	▼1.1	(3.50)	▲.1	(3.75)	▼.2
2q nov26	(1.00)	▼.5	1.00	▼.1	1.00	▼1.6	(3.50)	▲.5	(3.75)	▼.3
2q dec26	(1.00)	▼.5	1.00	▼.6	1.00	▼1.1	(3.50)	▲.0	(3.75)	▲.2
2q jan27	(1.00)	▼1.1	1.50	▲.5	1.00	▼1.1	(4.00)	▼.1	(3.25)	▲.0
2q feb27	(1.00)	▲.0	1.50	▼.0	1.00	▼.6	(4.00)	▼.1	(3.25)	▲.3
2q mar27	(1.00)	▼.0	1.50	▼.2	1.00	▼1.0	(4.00)	▲.2	(3.25)	▲.0
2q jun27	(1.00)	▼.0	1.50	▲.4	1.50	▼1.0	(4.50)	▲.1	(3.25)	▼.1
3q sep26	(1.00)	▼.9	1.00	▲.1	2.50	▼1.2	(5.00)	▲.1	(3.25)	▼.9
3q oct26	(1.50)	▼1.5	1.00	▲.5	3.00	▼1.2	(5.00)	▲.2	(3.75)	▼.5
3q nov26	(1.50)	▼.5	1.00	▼.5	3.00	▼.7	(5.00)	▲.1	(3.75)	▲.0
3q dec26	(1.50)	▼.5	1.00	▼.1	3.00	▼1.2	(5.00)	▲.1	(3.75)	▲.0
3q jan27	(2.00)	▼.6	1.50	▼.0	3.00	▼.6	(5.00)	▲.4	(3.75)	▼.4
3q feb27	(2.00)	▲.0	1.50	▲.5	3.00	▼.1	(5.00)	▼.6	(3.75)	▲.1
3q mar27	(2.00)	▼.6	1.50	▲.5	3.00	▼.1	(5.00)	▼.1	(3.75)	▲.0
3q jun27	(2.00)	▲.3	1.50	▲.5	3.50	▼1.0	(5.50)	▼.5	(3.75)	▼.1

Thursday August 21st 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 8.7.26	Net 2 Week ABPV Change
SEP 26	▲1.1	▼.1	56.62	39.21	▲17.4
OCT 26	▼.2	▼2.8	72.1	71.37	▲.7
NOV 26	▲.3	▼2.8	69.63	70.11	▼.5
DEC 26	▲.3	▼2.4	68.74	68.76	▼.0
JAN 27	▲.4	▼2.3	86.6	87.56	▼1.0
FEB27	▲.7	n/a	85.93	n/a	n/a
MAR 27	▲.7	▼2.1	83.96	83.6	▲.4
JUN 27	▲.1	▼2.0	92.01	91.27	▲.7
SEP 27	▲.5	▼2.2	95.96	94.48	▲1.5
DEC 27	▲.1	▼3.0	98.1	97.59	▲.5
MAR 28	▼.1	▼3.6	100.35	100.59	▼.2
JUN 28	▼.5	▼3.1	101.34	100.92	▲.4
SEP 28	▲.2	▼2.7	101.53	101.4	▲.1
DEC 28	▼.2	▼3.7	101.98	101.87	▲.1
MAR 29	▼.2	▼2.4	101.09	100.98	▲.1
JUN 29	▼1.6	▼3.9	101.03	103.34	▼2.3
0q sep26	▼2.9	▼7.3	97.78	98.27	▼.5
0q oct26	▼1.3	▼5.2	95.74	98.09	▼2.4
0q nov26	▼1.7	▼4.7	96.41	98.72	▼2.3
0q dec26	▼1.1	▼4.2	97.79	100.61	▼2.8
0q jan27	▼.3	▼3.8	97.31	98.8	▼1.5
0q feb27	▼.5	n/a	97.87	n/a	n/a
0q mar27	▼.2	▼4.0	98.04	99.96	▼1.9
0q jun27	▼.8	▼3.7	99.11	99.5	▼.4
2q sep26	▼1.9	▼5.2	88.96	87.23	▲1.7
2q oct26	▼2.3	▼4.1	86.14	87.49	▼1.3
2q nov26	▼1.9	▼4.4	88.58	90.95	▼2.4
2q dec26	▼2.0	▼4.1	89.25	91.55	▼2.3
2q jan27	▼1.7	▼4.5	90.36	91.55	▼1.2
2q feb27	▼.4	n/a	90.55	n/a	n/a
2q mar27	▼1.0	▼3.3	91.28	91.55	▼.3
2q jun27	▼.6	▼2.4	92.36	93.1	▼.7
3q sep26	▼2.8	▼6.3	81.1	83.3	▼2.2
3q oct26	▼2.6	▼5.6	80.57	86.29	▼5.7
3q nov26	▼1.6	▼4.9	83.52	87.59	▼4.1
3q dec26	▼1.6	▼4.2	84.9	87.52	▼2.6
3q jan27	▼1.2	▼3.8	86.87	88.13	▼1.3
3q feb27	▼.1	n/a	87.84	n/a	n/a
3q mar27	▼.3	▼3.0	88.36	88.21	FALSE
3q jun27	▼.8	▼3.2	90.13	89.62	▲.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

Contact: Ovid Valentin Director of SOFR Strategies / www.TreanGroup.com / ovalentin@treangroup.com / [@ovalentin11@bloomberg.net](https://twitter.com/ovalentin11)



701 Harger Road
Suite 200
Oak Brook, IL 60523

Website: www.treangroup.com
Phone: 312-604-6200

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