

Week 8/24/26-8/28/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	8/24/2026		8/25/2026		8/26/2026		8/27/2026		8/28/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Formula
SEP 26	(1.25)	▼.7	0.75	▼.3	0.75	▼.3	0.25	▼.8	(6.88)	▼.2
OCT 26	(2.00)	▼.3	1.50	▼1.4	(0.50)	▼.6	(0.50)	▼1.0	(12.25)	▲.7
NOV 26	(2.00)	▼.4	1.50	▼1.4	(0.50)	▼.1	(0.50)	▼.5	(12.25)	▲.7
DEC 26	(2.00)	▲.1	1.50	▼.9	(0.50)	▼.6	(0.50)	▼1.0	(12.25)	▲.9
JAN 27	(2.00)	▼.6	3.50	▼1.5	(2.00)	▼.0	(1.00)	▼.6	(14.75)	▲.5
FEB27	(2.00)	▼.1	3.50	▼1.1	(2.00)	▼1.0	(1.00)	▼.6	(14.75)	▲.4
MAR 27	(2.00)	▼.1	3.50	▼1.6	(2.00)	▼.0	(1.00)	▼1.1	(14.75)	▲1.0
JUN 27	(1.50)	▼.1	4.50	▼1.6	(2.50)	▼.5	(1.50)	▼.6	(15.25)	▲.7
SEP 27	(0.50)	▼.1	5.00	▼1.7	(3.00)	▼.5	(1.50)	▼1.1	(13.75)	▲1.0
DEC 27	0.50	▼1.1	5.00	▼1.8	(3.00)	▼1.0	(1.50)	▼.3	(12.75)	▲.9
MAR 28	1.00	▼.6	5.50	▼2.2	(3.50)	▼.5	(1.50)	▼1.1	(11.25)	▲.9
JUN 28	1.50	▼1.2	5.50	▼1.7	(3.50)	▲.6	(2.00)	▼.5	(10.25)	▲.2
SEP 28	2.00	▼.7	6.00	▼1.5	(4.00)	▼.9	(1.50)	▼.6	(9.25)	▲.7
DEC 28	2.50	▼1.4	6.00	▼1.7	(3.50)	▲.0	(1.50)	▲.4	(8.75)	▼.1
MAR 29	2.50	▼.3	6.50	▼.1	(3.50)	▼.9	(1.50)	▼.3	(7.75)	▼.4
JUN 29	3.00	▼.0	6.50	▲.2	(3.50)	▼.7	(1.50)	▼.0	(7.25)	▼.5
0q sep26	(0.50)	▼1.0	5.00	▼.7	(3.00)	▼1.2	(1.50)	▼.5	(13.75)	▲.2
0q oct26	0.50	▼.6	5.00	▼.9	(3.00)	▼.5	(1.50)	▼.9	(12.50)	▲.9
0q nov26	0.50	▼.6	5.00	▼.4	(3.00)	▼.6	(1.50)	▼.9	(12.50)	▲.4
0q dec26	0.50	▼1.1	5.00	▼.5	(3.00)	▼.6	(1.50)	▼.5	(12.50)	▲.5
0q jan27	1.00	▼.5	5.50	▼.7	(3.50)	▲.0	(1.50)	▼.6	(11.25)	▲.0
0q feb27	1.00	▼1.0	5.50	▼.7	(3.50)	▲.0	(1.50)	▼.6	(11.25)	▲.2
0q mar27	1.00	▼.6	5.50	▼1.3	(3.50)	▼.2	(1.50)	▼1.0	(11.25)	▲.6
0q jun27	1.50	▼1.1	5.50	▼.6	(3.50)	▼.2	(2.00)	▼.5	(10.25)	▲.5
2q sep26	2.00	▼.8	6.00	▼1.4	(4.00)	▲.5	(1.50)	▼1.0	(9.25)	▲.0
2q oct26	2.50	▼.3	6.00	▼1.7	(3.50)	▼.9	(1.50)	▼.0	(8.75)	▼.0
2q nov26	2.50	▼.9	6.00	▼1.7	(3.50)	▼.4	(1.50)	▼.1	(8.75)	▼.4
2q dec26	2.50	▼.9	6.00	▼1.0	(3.50)	▼.4	(1.50)	▼.6	(8.75)	▼.3
2q jan27	2.50	▼1.6	6.50	▼.5	(3.50)	▼1.0	(1.50)	▼.6	(7.75)	▼.6
2q feb27	2.50	▼1.6	6.50	▼.5	(3.50)	▼.5	(1.50)	▼.6	(7.75)	▼.2
2q mar27	2.50	▼.6	6.50	▼1.3	(3.50)	▼.0	(1.50)	▲.0	(7.75)	▼.5
2q jun27	3.00	▼.6	6.50	▼.8	(3.50)	▼.1	(1.50)	▼.5	(7.25)	▼.3
3q sep26	3.00	▼.8	6.50	▼1.4	(3.50)	▼.7	(1.50)	▼.3	(6.25)	▼.2
3q oct26	3.00	▼.8	6.50	▼.7	(3.00)	▼.3	(1.50)	▼.5	(5.75)	▼.2
3q nov26	3.00	▼.3	6.50	▼.2	(3.00)	▼.4	(1.50)	▼1.0	(5.75)	▲.4
3q dec26	3.00	▼.9	6.50	▼.2	(3.00)	▼.9	(1.50)	▼.5	(5.75)	▼.1
3q jan27	3.00	▼1.3	6.50	▲.0	(3.00)	▼1.0	(1.00)	▼.6	(5.75)	▲.4
3q feb27	3.00	▼1.3	6.50	▲.0	(3.00)	▼1.0	(1.00)	▼.6	(5.75)	▲.0
3q mar27	3.00	▼.6	6.50	▼.5	(3.00)	▼1.0	(1.00)	▼.1	(5.75)	▲.7
3q jun27	3.50	▼1.3	6.50	▼.1	(3.00)	▼.6	(1.00)	▼.1	(5.25)	▼.3

Thursday August 28th 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 8.17.26	Net 2 Week ABPV Change
SEP 26	▼2.3	▼1.1	56.26	46.23	▲10.0
OCT 26	▼2.5	▼3.2	72.17	67.8	▲4.4
NOV 26	▼1.6	▼1.3	70.17	66.31	▲3.9
DEC 26	▼1.5	▼1.2	70	66.08	▲3.9
JAN 27	▼2.2	▼1.8	86.8	83.68	▲3.1
FEB27	▼2.3	▼1.9	84.76	81.79	▲3.0
MAR 27	▼1.8	▼1.4	83.38	81.49	▲1.9
JUN 27	▼2.1	▼2.0	91.87	89.01	▲2.9
SEP 27	▼2.3	▼1.8	95.79	92.4	▲3.4
DEC 27	▼3.3	▼3.2	98.32	95.19	▲3.1
MAR 28	▼1.3	▼1.4	99.16	98	▲1.2
JUN 28	▼2.7	▼3.0	100.02	98.92	▲1.1
SEP 28	▼3.0	▼3.1	100.27	99.21	▲1.1
DEC 28	▼2.8	▼2.8	101.21	99.49	▲1.7
MAR 29	▼2.1	▼.8	101.49	99.98	▲1.5
JUN 29	▼1.1	▼1.5	101.6	101.44	▲.2
0q sep26	▼3.2	▼6.3	96.52	92.47	▲4.1
0q oct26	▼2.0	▼3.6	95.36	93.48	▲1.9
0q nov26	▼2.1	▼3.8	95.78	95.21	▲.6
0q dec26	▼2.0	▼2.8	98.56	97.06	▲1.5
0q jan27	▼1.7	▼2.5	96.76	94.56	▲2.2
0q feb27	▼2.1	▼2.8	97.18	95.46	▲1.7
0q mar27	▼2.4	▼2.6	97.89	95.96	▲1.9
0q jun27	▼1.9	▼2.5	98.18	97.21	▲1.0
2q sep26	▼2.7	▼4.7	87.35	87.2	▲.1
2q oct26	▼3.0	▼5.3	83.34	84.55	▼1.2
2q nov26	▼3.4	▼5.3	85.54	87.78	▼2.2
2q dec26	▼3.2	▼5.2	87.97	89.4	▼1.4
2q jan27	▼4.3	▼5.5	88.43	88.18	▲.3
2q feb27	▼3.4	▼3.1	89.56	89.58	▼.0
2q mar27	▼2.4	▼3.4	89.29	90.66	▼1.4
2q jun27	▼2.4	▼3.0	90.89	92.15	▼1.3
3q sep26	▼3.5	▼6.6	78.46	79.25	▼.8
3q oct26	▼2.5	▼4.9	78.78	79.24	▼.5
3q nov26	▼1.5	▼3.9	80.06	83.37	▼3.3
3q dec26	▼2.5	▼4.0	82.75	84.41	▼1.7
3q jan27	▼2.5	▼3.6	84.93	84.66	▲.3
3q feb27	▼2.9	▼2.2	86.38	84.52	▲1.9
3q mar27	▼1.5	▼2.2	86.45	84.89	▲1.6
3q jun27	▼2.4	▼3.2	88.67	88.48	▲.2

*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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