

Week 8/31/26-9/4/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	8/31/2026		9/1/2026		9/2/2026		9/3/2026		9/4/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Formula
SEP 26	(1.50)	▼.4	(1.00)	▼.0	1.00	▲.0	4.00	▼.7	(2.38)	▼1.3
OCT 26	0.50	▼.5	(2.50)	▲.2	1.50	▼.1	6.00	▼.5	(2.25)	▼.4
NOV 26	0.50	▼.5	(2.50)	▲.1	1.50	▼.6	6.00	▲.0	(2.25)	▼.8
DEC 26	0.50	▼.0	(2.50)	▲.1	1.50	▼.1	6.00	▼.5	(2.25)	▼.3
JAN 27	1.00	▼.5	(3.50)	▲.5	1.50	▼.1	6.00	▼.4	(1.75)	▼.7
FEB27	1.00	▼1.0	(3.50)	▲1.0	1.50	▼.6	6.00	▲.1	(1.75)	▼1.2
MAR 27	1.00	▼.5	(3.50)	▲.5	1.50	▼.6	6.00	▼.9	(1.75)	▼.4
JUN 27	0.50	▼.1	(5.00)	▲1.0	1.50	▼.1	6.00	▼.7	(2.75)	▼.1
SEP 27	(0.50)	▼.1	(6.00)	▲2.5	1.50	▼.9	5.50	▼1.2	(3.25)	▼.2
DEC 27	(1.00)	▼.6	(6.50)	▲2.1	1.50	▼.8	4.50	▼.6	(4.25)	▼.4
MAR 28	(1.00)	▼.1	(7.00)	▲1.2	1.50	▼1.1	4.00	▲.1	(4.25)	▼.3
JUN 28	(1.00)	▼.7	(6.50)	▲.7	1.00	▼.6	4.00	▼.4	(4.25)	▼.3
SEP 28	(2.00)	▼.7	(5.50)	▲2.2	1.00	▼1.6	3.50	▼.4	(4.25)	▼.6
DEC 28	(2.50)	▼.2	(5.00)	▲1.2	0.50	▼1.1	3.00	▼.4	(3.25)	▼.3
MAR 29	(3.00)	▼.2	(5.00)	▼.2	0.50	▼.0	3.00	▼.3	(3.25)	▼.2
JUN 29	(3.00)	▼.2	(5.00)	▲1.0	0.50	▼.3	2.50	▲.2	(2.75)	▼.2
0q sep26	(0.50)	▼.6	(6.00)	▲.2	1.50	▼.9	5.50	▼1.4	(3.25)	▼2.0
0q oct26	(1.00)	▲.0	(6.50)	▲.6	1.50	▼.6	4.50	▼.9	(4.25)	▼.5
0q nov26	(1.00)	▼1.0	(6.50)	▲1.0	1.50	▼.6	4.50	▼.4	(4.25)	▼.7
0q dec26	(1.00)	▼.5	(6.50)	▲1.4	1.50	▼.6	4.50	▼1.0	(4.25)	▼.2
0q jan27	(1.00)	▼.6	(7.00)	▲1.1	1.50	▼.5	4.00	▼.3	(4.25)	▼.7
0q feb27	(1.00)	▼1.1	(7.00)	▲.6	1.50	▼.0	4.00	▼1.3	(4.25)	▼.1
0q mar27	(1.00)	▲.0	(7.00)	▲.6	1.50	▼.5	4.00	▼.1	(4.25)	▼.0
0q jun27	(1.00)	▼.4	(6.50)	▲1.4	1.00	▼.1	4.00	▼.7	(4.25)	▼.5
2q sep26	(2.00)	▼1.4	(5.50)	▲.1	1.00	▼.6	3.50	▼1.0	(4.25)	▼1.9
2q oct26	(2.50)	▼.9	(5.00)	▼.0	0.50	▼.6	3.00	▼.8	(3.25)	▼1.0
2q nov26	(2.50)	▼1.0	(5.00)	▲.9	0.50	▼.6	3.00	▼1.4	(3.25)	▼.1
2q dec26	(2.50)	▼.5	(5.00)	▲.8	0.50	▼.6	3.00	▼1.4	(3.25)	▼.6
2q jan27	(3.00)	▼.5	(5.00)	▲.7	0.50	▼.1	3.00	▼1.4	(3.25)	▼.2
2q feb27	(3.00)	▼.5	(5.00)	▲1.2	0.50	▼.6	3.00	▼1.4	(3.25)	▼.2
2q mar27	(3.00)	▼.5	(5.00)	▲1.1	0.50	▼.1	3.00	▼.7	(3.25)	▼.7
2q jun27	(3.00)	▼.6	(5.00)	▲1.1	0.50	▼.6	2.50	▼.6	(2.75)	▼.3
3q sep26	(3.50)	▼1.0	(4.50)	▲.5	0.50	▼1.0	2.00	▼1.2	(2.25)	▼1.6
3q oct26	(4.00)	▼1.0	(4.00)	▲.1	0.00	▼.0	2.00	▼1.0	(2.25)	▼.5
3q nov26	(4.00)	▼.4	(4.00)	▲.0	0.00	▼.5	2.00	▼.5	(2.25)	▼.3
3q dec26	(4.00)	▼.7	(4.00)	▲.5	0.00	▼.5	2.00	▼.0	(2.25)	▼.8
3q jan27	(4.50)	▼.0	(4.00)	▲.9	0.00	▼1.0	2.00	▼.0	(2.00)	▼.3
3q feb27	(4.50)	▲.2	(4.00)	▲.4	0.00	▼.6	2.00	▼.5	(2.00)	▼.3
3q mar27	(4.50)	▼.8	(4.00)	▲.9	0.00	▼.6	2.00	▼.5	(2.00)	▼.1
3q jun27	(4.50)	▼1.0	(4.50)	▲.8	0.00	▼.1	2.00	▼1.0	(1.75)	▼.1

Friday September 4th 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 8.24.26	Net 2 Week ABPV Change
SEP 26	▼2.5	▼4.8	63.19	54.98	▲8.2
OCT 26	▼1.3	▼4.3	73.5	74.22	▼.7
NOV 26	▼1.8	▼3.6	70	70.84	▼.8
DEC 26	▼.8	▼2.9	69.06	70.87	▼1.8
JAN 27	▼1.1	▼3.9	86.11	86.24	▼.1
FEB27	▼1.6	▼4.1	84.35	85.79	▼1.4
MAR 27	▼1.9	▼4.0	83.05	83.37	▼.3
JUN 27	▲.1	▼2.3	92.78	91.88	▲.9
SEP 27	▲.2	▼2.9	96.86	95.66	▲1.2
DEC 27	▼.3	▼4.3	99.01	97.07	▲1.9
MAR 28	▼1.4	▼3.8	100.4	99.92	▲.5
JUN 28	▼1.3	▼3.7	101.09	100.66	▲.4
SEP 28	▼1.1	▼4.4	101.72	101.1	▲.6
DEC 28	▼.9	▼4.2	102.57	101.34	▲1.2
MAR 29	▼1.0	▼2.7	102.96	102.18	▲.8
JUN 29	▲.4	▼.2	104.29	102.07	▲2.2
0q sep26	▼4.6	▼8.6	101.49	96.18	▲5.3
0q oct26	▼1.4	▼4.1	97.62	95.33	▲2.3
0q nov26	▼1.7	▼3.7	99.07	95.89	▲3.2
0q dec26	▼.9	▼3.5	99.63	97.25	▲2.4
0q jan27	▼1.0	▼3.0	97.2	95.32	▲1.9
0q feb27	▼2.0	▼3.3	98.33	96.01	▲2.3
0q mar27	▼.0	▼2.9	99.12	97.47	▲1.7
0q jun27	▼.3	▼2.5	99.85	98.2	▲1.6
2q sep26	▼4.9	▼7.5	91.91	83.66	▲8.3
2q oct26	▼3.3	▼6.2	83.99	84.82	▼.8
2q nov26	▼2.1	▼5.4	86.35	86.04	▲.3
2q dec26	▼2.3	▼5.7	88.78	87.52	▲1.3
2q jan27	▼1.4	▼6.0	89.79	88.72	▲1.1
2q feb27	▼1.5	▼5.1	90.12	89.93	▲.2
2q mar27	▼.8	▼3.5	90.62	90.69	▼.1
2q jun27	▼1.0	▼3.2	92.09	91.86	▲.2
3q sep26	▼4.2	▼8.0	87.55	76.97	▲10.6
3q oct26	▼2.5	▼5.2	79.44	79.19	▲.3
3q nov26	▼1.7	▼3.4	82.1	81.45	▲.6
3q dec26	▼1.5	▼4.3	83.33	83.53	▼.2
3q jan27	▼.5	▼3.8	85.48	83.52	▲2.0
3q feb27	▼.8	▼4.5	85.23	85.17	▲.1
3q mar27	▼1.1	▼2.6	86.55	85.39	▲1.2
3q jun27	▼1.4	▼3.5	88.63	87.64	▲1.0

*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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