

Week 9/14/26-9/18/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	9/14/2026		9/15/2026		9/16/2026		9/17/2026		9/18/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Formula
SEP 26	(0.50)	▼1.0	(1.00)	▼1.5	(4.50)	▼3.9	(1.00)	▼.5	(0.75)	▼.0
OCT 26	(0.50)	▼.5	(1.00)	▼1.5	(4.50)	▼5.1	(1.00)	▼.5	(0.75)	▼.0
NOV 26	(0.50)	▼.5	(1.00)	▼1.0	(4.50)	▼5.6	(1.00)	▼1.0	(0.75)	▲.3
DEC 26	1.50	▼.5	(2.00)	▼1.4	(9.00)	▼5.5	1.50	▼.1	(2.75)	▲.1
JAN 27	1.50	▼.5	(2.00)	▼1.5	(9.00)	▼5.0	1.50	▼.1	(2.75)	▼.2
FEB27	1.50	▼.5	(2.00)	▼1.5	(9.00)	▼4.8	1.50	▼.1	(2.75)	▲.1
MAR 27	2.00	▼.0	(2.50)	▼1.5	(10.00)	▼5.5	4.50	▲.4	(4.75)	▲.7
JUN 27	1.00	▲.4	(2.50)	▼1.6	(8.50)	▼4.5	5.50	▼.5	(5.75)	▲.6
SEP 27	1.00	▲.4	(3.50)	▼1.6	(6.00)	▼4.0	5.00	▼1.2	(6.25)	▲1.0
DEC 27	1.00	▲.9	(3.50)	▼.3	(4.00)	▼4.6	4.50	▲.4	(7.25)	▲1.1
MAR 28	0.50	▼.1	(4.00)	▼.2	(2.50)	▼4.8	4.50	▼.7	(7.25)	▲1.0
JUN 28	0.00	▲1.1	(4.00)	▼1.2	(1.50)	▼3.1	4.50	▼.3	(6.75)	▲.8
SEP 28	(0.50)	▲.4	(4.00)	▼.9	(1.00)	▼2.7	5.00	▼.3	(6.75)	▲.8
DEC 28	(1.50)	▼.5	(3.50)	▼.3	(0.50)	▼.1	5.50	▼.3	(6.75)	▼.3
MAR 29	(1.50)	▼.3	(4.00)	▼.3	0.00	▼.1	6.00	▼.5	(6.25)	▼.3
JUN 29	(1.50)	▼.3	(4.00)	▲.2	0.00	▼.6	6.00	▼.1	(5.75)	▼.3
0q sep26	1.00	▼.6	(3.50)	▲.1	(6.00)	▼3.2	5.00	▼.5	(6.25)	▲.2
0q oct26	1.00	▲.4	(3.50)	▼.5	(6.00)	▼2.8	5.00	▼.7	(6.25)	▲.4
0q nov26	1.00	▼.1	(3.50)	▲.0	(6.00)	▼2.3	5.00	▼.5	(6.25)	▼.2
0q dec26	1.00	▲.9	(3.50)	▲.1	(4.00)	▼3.5	4.50	▼.1	(7.25)	▲.2
0q jan27	1.00	▲.4	(3.50)	▲.1	(4.00)	▼3.0	4.50	▼.1	(7.25)	▼.1
0q feb27	1.00	▲.1	(3.50)	▼.4	(4.00)	▼2.5	4.50	▼.1	(7.25)	▲.4
0q mar27	0.50	▲.4	(4.00)	▼.1	(2.50)	▼3.0	4.50	▼.3	(7.25)	▲.6
0q jun27	0.00	▼.1	(4.00)	▲.6	(1.50)	▼3.0	4.50	▼.7	(6.75)	▲.7
2q sep26	(0.50)	▼.5	(4.00)	▲.3	(1.00)	▼2.0	5.00	▼1.0	(6.75)	▲.1
2q oct26	(0.50)	▼.0	(4.00)	▲.2	(1.00)	▼3.0	5.00	▼.7	(6.75)	▼.3
2q nov26	(0.50)	▼.6	(4.00)	▲.2	(1.00)	▼2.0	5.00	▼.8	(6.75)	▼.3
2q dec26	(1.50)	▼.5	(3.50)	▲.1	(0.50)	▼2.5	5.50	▲.1	(6.75)	▼.7
2q jan27	(1.50)	▼.6	(3.50)	▲.1	(0.50)	▼2.0	5.50	▼.4	(6.75)	▼.5
2q feb27	(1.50)	▼.1	(3.50)	▲.1	(0.50)	▼2.6	5.50	▲.0	(6.75)	▼.5
2q mar27	(1.50)	▼.1	(4.00)	▼.6	0.00	▼1.6	6.00	▼.0	(6.25)	▼.1
2q jun27	(1.50)	▼5.6	(4.00)	▼.1	0.00	▼1.6	6.00	▼.6	(5.75)	▼.1
3q sep26	(1.00)	▼.5	(4.00)	▼.6	0.00	▼1.5	6.50	▼.2	(5.75)	▼1.1
3q oct26	(1.00)	▼.5	(4.00)	▼.6	0.00	▼1.5	6.50	▼.1	(5.75)	▼.6
3q nov26	(1.00)	▼.0	(4.00)	▼.1	0.00	▼1.5	6.50	▼.1	(5.75)	▼.9
3q dec26	(1.00)	▼.0	(4.00)	▼1.1	0.00	▼1.5	6.50	▼.1	(5.75)	▼.2
3q jan27	(1.00)	▼.0	(4.00)	▼.1	0.00	▼2.1	6.50	▼.1	(5.75)	▼.2
3q feb27	(1.00)	▼.5	(4.00)	▼.1	0.00	▼1.6	6.50	▼.1	(5.75)	▼.5
3q mar27	(0.50)	▲.4	(4.00)	▼1.1	0.00	▼2.1	7.00	▲.4	(5.75)	▼.5
3q jun27	(0.50)	▲1.4	(4.00)	▼1.6	0.00	▼1.6	7.00	▲.9	(5.25)	▼.6

Friday September 18th 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 9.4.26	Net 2 Week ABPV Change
SEP 26	▼6.9	▼9.6	51.61	62.47	▼10.9
OCT 26	▼7.6	▼8.0	52.9	73.1	▼20.2
NOV 26	▼7.8	▼7.8	52.54	69.32	▼16.8
DEC 26	▼7.4	▼7.7	81.73	68.78	▲13.0
JAN 27	▼7.2	▼4.8	81.7	86.11	▼4.4
FEB27	▼6.8	▼4.6	81.23	84.35	▼3.1
MAR 27	▼6.0	▼3.5	94.62	83.49	▲11.1
JUN 27	▼5.6	▼4.3	102.45	93.53	▲8.9
SEP 27	▼5.5	▼2.9	106.14	96.15	▲10.0
DEC 27	▼2.6	▲.2	108.66	98.71	▲10.0
MAR 28	▼4.6	▼1.8	109.65	100.4	▲9.3
JUN 28	▼2.7	▲1.1	109.88	101.61	▲8.3
SEP 28	▼2.8	▼.7	110.39	101.98	▲8.4
DEC 28	▼1.5	▲1.8	107	102.6	▲4.4
MAR 29	▼1.5	▼1.5	107.18	102.95	▲4.2
JUN 29	▼1.0	▼2.0	108.34	104.28	▲4.1
0q sep26	▼4.0	▼12.9	113.16	100.21	▲13.0
0q oct26	▼3.1	▼2.2	112.08	96.94	▲15.1
0q nov26	▼3.1	▼1.8	111.59	97.78	▲13.8
0q dec26	▼2.4	▼.6	108.97	100.34	▲8.6
0q jan27	▼2.7	▼1.1	110.1	98.23	▲11.9
0q feb27	▼2.6	▼.2	110.15	98.31	▲11.8
0q mar27	▼2.4	▲.1	108.87	99.1	▲9.8
0q jun27	▼2.5	▲2.1	108.23	99.13	▲9.1
2q sep26	▼3.2	▼11.5	95.37	92.81	▲2.6
2q oct26	▼3.8	▼5.4	96.27	85.12	▲11.2
2q nov26	▼3.5	▼2.3	97.22	85.75	▲11.5
2q dec26	▼3.5	▼2.1	96.79	88.86	▲7.9
2q jan27	▼3.4	▼1.3	97.57	88.77	▲8.8
2q feb27	▼3.0	▲.2	97.69	88.71	▲9.0
2q mar27	▼2.4	▼.2	98.15	90.21	▲7.9
2q jun27	▼7.9	▼6.3	97.62	92.47	▲5.2
3q sep26	▼3.8	▼10.4	90.86	82.75	▲8.1
3q oct26	▼3.4	▼2.9	90.71	77.51	▲13.2
3q nov26	▼2.7	▼1.7	90.02	81.35	▲8.7
3q dec26	▼3.0	▼1.6	90.06	82.69	▲7.4
3q jan27	▼2.5	▼1.2	91.5	84.35	▲7.2
3q feb27	▼2.8	▼1.2	91.64	85.65	▲6.0
3q mar27	▼2.9	▼1.2	93.29	86.5	▲6.8
3q jun27	▼1.4	▲.2	93.99	88.96	▲5.0

*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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