

Week 9/28/26-10/2/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	9/28/2026		9/29/2026		9/30/2026		10/1/2026		10/2/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Formula
	Underlying	Formula	Underlying	Formula	Underlying	Formula	Underlying	Formula	Underlying	Formula
OCT 26	(3.50)	▲.1	5.00	▼1.2	3.50	▼.4	8.00	▲.6	(2.75)	▼.9
NOV 26	(3.50)	▲.1	5.00	▼1.7	3.50	▼.5	8.00	▲.8	(2.75)	▼.5
DEC 26	(3.50)	▼.5	5.00	▼1.3	3.50	▼1.0	8.00	▲1.3	(2.75)	▼1.1
JAN 27	(5.50)	▼.3	4.50	▼2.3	3.00	▼.5	13.50	▲2.0	(6.25)	▼1.1
FEB27	(5.50)	▲.2	4.50	▼2.3	3.00	▼.5	13.50	▲2.4	(6.25)	▼.9
MAR 27	(5.50)	▲.2	4.50	▼2.3	3.00	▼1.1	13.50	▲3.0	(6.25)	▼1.2
JUN 27	(6.50)	▼.5	3.50	▼1.5	1.50	▼.6	14.50	▲3.3	(6.75)	▼.2
SEP 27	(7.50)	▼.0	3.00	▼.6	0.00	▼.1	14.00	▲2.7	(6.25)	▼.1
DEC 27	(7.50)	▲.2	3.00	▼.1	(1.50)	▼.1	13.00	▲2.4	(5.75)	▲.8
MAR 28	(7.00)	▲.2	2.50	▲.4	(2.50)	▲.4	12.00	▲3.3	(5.25)	▲.0
JUN 28	(7.00)	▲.0	2.00	▲.1	(3.00)	▲1.1	11.50	▲2.7	(5.75)	▲.5
SEP 28	(7.00)	▲2.3	1.00	▼.2	(3.00)	▼.4	11.00	▲3.1	(5.75)	▲.5
DEC 28	(7.00)	▲1.1	0.50	▲.1	(3.50)	▲.7	11.00	▲2.5	(5.75)	▲.3
MAR 29	(6.50)	▲6.4	(0.50)	▼.1	(3.50)	▼.2	11.00	▲2.3	(6.25)	▼.3
JUN 29	(6.50)	▲6.5	(1.00)	▼.1	(4.00)	▲.0	11.00	▲1.8	(6.25)	▼.3
SEP 29	(6.50)	▲7.5	(1.00)	▼.3	(4.50)	▼.2	10.50	▲1.7	(5.75)	▼.4
0q oct26	(7.50)	▼1.3	3.00	▼.5	(1.50)	▼1.0	13.00	▼.1	(5.75)	▼.3
0q nov26	(7.50)	▼.9	3.00	▲.0	(1.50)	▼.1	13.00	▲1.0	(5.75)	▼.5
0q dec26	(7.50)	▼.4	3.00	▼.5	(1.50)	▼.1	13.00	▲1.7	(5.75)	▼.1
0q jan27	(7.00)	▼.8	2.50	▼.6	(2.50)	▲.5	12.00	▲2.4	(5.25)	▼.2
0q feb27	(7.00)	▼1.4	2.50	▼.6	(2.50)	▲.4	12.00	▲2.6	(5.25)	▲.1
0q mar27	(7.00)	▼.9	2.50	▼.6	(2.50)	▲.4	12.00	▲3.0	(5.25)	▼.2
0q jun27	(7.00)	▼.6	2.00	▼.6	(3.00)	▲1.5	11.50	▲3.2	(5.75)	▲.0
0q sep27	(7.00)	▼.5	1.00	▲.1	(3.00)	▲1.2	11.00	▲3.5	(5.75)	▲.3
2q oct26	(7.00)	▼1.5	0.50	▼.5	(3.50)	▼.1	11.00	▼.8	(5.75)	▼.7
2q nov26	(7.00)	▼.6	0.50	▼.5	(3.50)	▲.3	11.00	▲1.3	(5.75)	▼.3
2q dec26	(7.00)	▼.2	0.50	▼.1	(3.50)	▲.2	11.00	▲2.1	(5.75)	▼.2
2q jan27	(6.50)	▼.1	(0.50)	▼.5	(3.50)	▲.4	11.00	▲2.3	(6.25)	▼.1
2q feb27	(6.50)	▼1.2	(0.50)	▼.6	(3.50)	▲.4	11.00	▲3.2	(6.25)	▼.2
2q mar27	(6.50)	▼.2	(0.50)	▼1.1	(3.50)	▲.9	11.00	▲3.2	(6.25)	▼.5
2q jun27	(6.50)	▼1.0	(1.00)	▼.6	(4.00)	▲1.2	11.00	▲3.5	(6.25)	▲.2
2q sep27	(6.50)	▼.7	(1.00)	▼.1	(4.50)	▲1.7	10.50	▲3.2	(5.75)	▲.4
3q oct26	(6.50)	▼1.0	(1.50)	▼1.6	(4.50)	▲.5	10.00	▼.2	(5.75)	▼.8
3q nov26	(6.50)	▼.6	(1.50)	▼1.1	(4.50)	▲.6	10.00	▲1.2	(5.75)	▼.4
3q dec26	(6.50)	▼.2	(1.50)	▼1.1	(4.50)	▲.2	10.00	▲1.6	(5.75)	▲.5
3q jan27	(6.50)	▼.3	(2.00)	▼.6	(4.50)	▲.4	10.00	▲2.6	(5.75)	▼.3
3q feb27	(6.50)	▲.2	(2.00)	▼1.1	(4.50)	▲.9	10.00	▲2.6	(5.75)	▼.0
3q mar27	(6.50)	▲.2	(2.00)	▼1.1	(4.50)	▲1.1	10.00	▲2.6	(5.75)	▲.5
3q jun27	(6.50)	▼.2	(2.00)	▼.1	(5.00)	▲1.0	10.00	▲2.9	(5.75)	▲.4
3q sep27	(6.00)	▼.8	(2.00)	▼.1	(5.50)	▲1.4	10.00	▲3.9	(5.75)	▼.2

Friday October 2nd 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 9.18.26	Net 2 Week ABPV Change
			Implied Vol		
OCT 26	▼1.8	▼2.1		52.07	▼52.1
NOV 26	▼1.7	▼.8		52.85	▼52.9
DEC 26	▼2.6	▼.8		52.84	▼52.8
JAN 27	▼2.2	▼.2		81.7	▼81.7
FEB27	▼1.2	▲.2		81.92	▼81.9
MAR 27	▼1.4	▲.5		81.9	▼81.9
JUN 27	▲.4	▲4.2		94.42	▼94.4
SEP 27	▲2.0	▲7.8		101.31	▼101.3
DEC 27	▲3.2	▲8.8		106.48	▼106.5
MAR 28	▲4.3	▲8.3		108.95	▼109.0
JUN 28	▲4.4	▲10.0		109.92	▼109.9
SEP 28	▲5.4	▲11.6		109.9	▼109.9
DEC 28	▲4.7	▲11.8		110.4	▼110.4
MAR 29	▲8.1	▲11.2		107.39	▼107.4
JUN 29	▲7.9	▲11.1		107.4	▼107.4
SEP 29	▲8.4	▲10.6		108.59	▼108.6
0q oct26	▼3.2	▼2.0		112.01	▼112.0
0q nov26	▼.4	▲1.4		112.85	▼112.9
0q dec26	▲.6	▲2.9		112.89	▼112.9
0q jan27	▲1.3	▲4.6		108.46	▼108.5
0q feb27	▲1.1	▲5.1		110.14	▼110.1
0q mar27	▲1.7	▲3.9		110.65	▼110.7
0q jun27	▲3.4	▲6.8		109.26	▼109.3
0q sep27	▲4.6	▲9.9		108.58	▼108.6
2q oct26	▼3.6	▼2.0		96.62	▼96.6
2q nov26	▲.1	▲3.4		95.55	▼95.6
2q dec26	▲1.9	▲5.0		95.97	▼96.0
2q jan27	▲2.0	▲5.5		97.36	▼97.4
2q feb27	▲1.8	▲6.4		98.09	▼98.1
2q mar27	▲2.4	▲6.3		98.63	▼98.6
2q jun27	▲3.3	▲8.8		97.04	▼97.0
2q sep27	▲4.5	▲9.7		97.99	▼98.0
3q oct26	▼3.1	▼.5		88.87	▼88.9
3q nov26	▼.3	▲2.6		90.04	▼90.0
3q dec26	▲1.1	▲5.4		90.1	▼90.1
3q jan27	▲1.9	▲6.7		89.01	▼89.0
3q feb27	▲2.6	▲7.3		90.54	▼90.5
3q mar27	▲3.2	▲8.4		90.75	▼90.8
3q jun27	▲4.0	▲10.3		92.57	▼92.6
3q sep27	▲4.3	▲10.9		93.36	▼93.4

*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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