

Week 10/12/26-10/16/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	10/12/2026		10/13/2026		10/14/2026		10/15/2026		10/16/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Formula
OCT 26	(1.50)	▼.3	(0.50)	▲.5	(3.50)	▼1.6	2.50	▼.2	2.75	▼2.5
NOV 26	(1.50)	▼.4	(0.50)	▼.0	(3.50)	▲1.3	2.50	▲.3	2.75	▼1.3
DEC 26	(1.50)	▼.4	(0.50)	▼.0	(3.50)	▲1.1	2.50	▲.2	2.75	▼1.4
JAN 27	(3.00)	▼.8	1.00	▼.5	(3.00)	▲2.6	4.50	▲.7	1.25	▼.9
FEB27	(3.00)	▼.8	1.00	▼.5	(3.00)	▲3.1	4.50	▲1.2	1.25	▼1.2
MAR 27	(3.00)	▼.8	1.00	▼.5	(3.00)	▲3.6	4.50	▲1.7	1.25	▼1.3
JUN 27	(4.00)	▼.6	2.50	▼.5	(2.00)	▲3.4	5.00	▲.9	1.25	▼.5
SEP 27	(4.00)	▼.7	3.50	▼.6	(1.00)	▲3.4	6.00	▼.2	0.75	▼.3
DEC 27	(3.00)	▼.4	3.50	▼.8	0.50	▲3.4	6.50	▼1.5	0.75	▼.1
MAR 28	(2.00)	▼.4	3.00	▼.3	2.00	▲2.4	7.50	▼1.6	0.25	▼.1
JUN 28	(1.50)	▲.1	2.50	▼.4	2.50	▲2.4	8.00	▼2.1	0.00	▼.1
SEP 28	(1.50)	▼.4	2.50	▼.4	2.50	▲1.8	9.00	▼1.4	(0.25)	▼.4
DEC 28	(1.00)	▲.1	2.00	▼.4	2.50	▲2.3	10.00	▼1.9	(0.25)	▼.4
MAR 29	(0.50)	▼.1	1.50	▼.0	3.00	▼.6	10.50	▼.1	(0.75)	▼.1
JUN 29	(0.50)	▼.1	1.50	▼.1	2.50	▼.3	11.00	▼.2	(0.25)	▼.1
SEP 29	(0.50)	▼.6	1.50	▼.1	2.50	▼.3	11.00	▼.2	(0.25)	▼.1

0q oct26	(3.00)	▼1.5	3.50	▼.6	0.50	▼2.0	6.50	▼1.6	0.75	▼4.8
0q nov26	(3.00)	▼1.3	3.50	▼.4	0.50	▲.5	6.50	▲.9	0.75	▼1.0
0q dec26	(3.00)	▼.9	3.50	▼.4	0.50	▲.5	6.50	▲.8	0.75	▼.3
0q jan27	(2.00)	▼1.0	3.00	▼.5	2.00	▲1.4	7.50	▲.6	0.25	▲.2
0q feb27	(2.00)	▼.5	3.00	▼1.0	2.00	▲2.4	7.50	▲.6	0.25	▼.1
0q mar27	(2.00)	▼1.0	3.00	▼.5	2.00	▲1.9	7.50	▲.5	0.25	▲.2
0q jun27	(1.50)	▼.6	2.50	▼.5	2.50	▲2.4	8.00	▲.6	0.00	▼.1
0q sep27	(1.50)	▼.6	2.50	▼.6	2.50	▲2.9	9.00	▲.5	(0.25)	▲.1

2q oct26	(1.00)	▼1.1	2.00	▼.8	2.50	▼2.1	10.00	▼1.7	(0.25)	▼4.0
2q nov26	(1.00)	▼1.1	2.00	▼.5	2.50	▲.4	10.00	▲1.3	(0.25)	▼.8
2q dec26	(1.00)	▼.6	2.00	▼.5	2.50	▲.4	10.00	▲1.4	(0.25)	▼.0
2q jan27	(0.50)	▼.6	1.50	▼.5	3.00	▲1.9	10.50	▲.8	(0.75)	▼.3
2q feb27	(0.50)	▼.6	1.50	▼.0	3.00	▲1.4	10.50	▲1.5	(0.75)	▼.3
2q mar27	(0.50)	▼.6	1.50	▼.1	3.00	▲1.9	10.50	▲1.4	(0.75)	▼.6
2q jun27	(0.50)	▼.6	1.50	▲.4	2.50	▲2.4	11.00	▲.7	(0.25)	▼.1
2q sep27	(0.50)	▼.6	1.50	▲.4	2.50	▲2.3	11.00	▲.4	(0.25)	▼.3

3q oct26	(1.00)	▼1.5	2.00	▼.6	2.50	▼2.0	11.00	▲.6	(0.25)	▼4.2
3q nov26	(1.00)	▼1.0	2.00	▼.6	2.50	▲.3	11.00	▲1.2	(0.25)	▼.5
3q dec26	(1.00)	▼1.0	2.00	▼.1	2.50	▲.8	11.00	▲1.0	(0.25)	▼.3
3q jan27	(1.00)	▼.6	2.00	▼.1	2.50	▲1.3	11.50	▲.9	(0.75)	▲.2
3q feb27	(1.00)	▼1.1	2.00	▼.1	2.50	▲1.8	11.50	▲.8	(0.75)	▼.3
3q mar27	(1.00)	▼.6	2.00	▼.1	2.50	▲1.9	11.50	▲.8	(0.75)	▼.3
3q jun27	(0.50)	▼.1	2.00	▼.6	2.50	▲2.4	11.50	▲1.0	(0.75)	▼.6
3q sep27	(0.50)	▼.6	2.50	▼.1	2.00	▲2.4	11.50	▲.6	(0.75)	▼.8

Friday October 16th 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 10.2.26	Net 2 Week ABPV Change
OCT 26	▼4.2	▼8.1	82.32	58.59	▲23.7
NOV 26	▼.2	▼3.6	51.27	56.14	▼4.9
DEC 26	▼.6	▼4.7	46.16	52.73	▼6.6
JAN 27	▲1.2	▼6.0	84.12	88.85	▼4.7
FEB27	▲1.8	▼4.9	83.37	87.76	▼4.4
MAR 27	▲2.6	▼5.2	83.63	87.82	▼4.2
JUN 27	▲2.6	▼5.4	103.26	107.03	▼3.8
SEP 27	▲1.6	▼6.3	113.51	117.69	▼4.2
DEC 27	▲.6	▼7.1	116.95	121.9	▼5.0
MAR 28	▼.1	▼8.3	118.88	124.73	▼5.9
JUN 28	▲.2	▼4.3	119.59	126.27	▼6.7
SEP 28	▼.7	▼6.3	120.32	125.81	▼5.5
DEC 28	▼.3	▼6.7	120.2	124.42	▼4.2
MAR 29	▼.9	▼3.8	118.38	122.21	▼3.8
JUN 29	▼.7	▼2.2	119.8	122.11	▼2.3
SEP 29	▼1.3	▼2.3	119.68	122.03	▼2.3
0q oct26	▼10.5	▼21.5	125.47	151.67	▼26.2
0q nov26	▼1.4	▼9.2	131	139.25	▼8.3
0q dec26	▼.4	▼7.9	129.52	135.16	▼5.6
0q jan27	▲.8	▼6.7	126.08	129.78	▼3.7
0q feb27	▲1.4	▼6.1	125.82	129.58	▼3.8
0q mar27	▲1.1	▼6.5	125.25	128.87	▼3.6
0q jun27	▲1.7	▼5.7	124.46	128.28	▼3.8
0q sep27	▲2.4	▼4.4	122.78	125.66	▼2.9
2q oct26	▼9.8	▼19.5	104.3	139.15	▼34.9
2q nov26	▼.6	▼8.3	121.02	130.15	▼9.1
2q dec26	▲.7	▼6.6	120.73	126.57	▼5.8
2q jan27	▲1.3	▼5.7	119.17	123.78	▼4.6
2q feb27	▲1.9	▼6.2	119.18	124.24	▼5.1
2q mar27	▲2.1	▼6.0	117.73	123.03	▼5.3
2q jun27	▲2.8	▼3.6	116.89	118.3	▼1.4
2q sep27	▲2.2	▼3.3	114.52	116	▼1.5
3q oct26	▼7.7	▼16.2	131.99	130.79	▲1.2
3q nov26	▼.7	▼7.8	113.97	123.58	▼9.6
3q dec26	▲.4	▼6.3	112.53	118.58	▼6.1
3q jan27	▲1.9	▼4.3	112.71	116.02	▼3.3
3q feb27	▲1.3	▼5.0	112.4	116.25	▼3.8
3q mar27	▲1.7	▼4.6	111.61	114.79	▼3.2
3q jun27	▲2.1	▼3.7	110.48	113.61	▼3.1
3q sep27	▲1.4	▼5.7	109.04	112.88	▼3.8

*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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