

Week 10/19/26-10/23/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	10/19/2026		10/20/2026		10/21/2026		10/22/2026		10/23/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Formula
NOV 26	(2.50)	▼.8	0.50	▲.5	(1.00)	▼1.0	8.50	▲.9	(1.25)	▼.8
DEC 26	(2.50)	▼.9	0.50	▲.5	(1.00)	▼1.0	8.50	▲1.5	(1.25)	▼.6
JAN 27	(3.50)	▼.1	(0.50)	▲.5	(2.50)	▼1.4	18.00	▲2.1	(4.75)	▼1.4
FEB27	(3.50)	▼.6	(0.50)	▲.5	(2.50)	▼.9	18.00	▲2.7	(4.75)	▼1.9
MAR 27	(3.50)	▲.4	(0.50)	▼.0	(2.50)	▼.4	18.00	▲3.0	(4.75)	▼1.5
APR 27	(3.50)	▲.0	(1.50)	▼.0	(4.00)	▼.1	21.50	▲4.9	(6.25)	▼2.8
JUN 27	(3.50)	▲.5	(1.50)	▲.5	(4.00)	▼.6	21.50	▲5.3	(6.25)	▼2.6
SEP 27	(3.50)	▲.9	(3.00)	▲.0	(4.50)	▲.4	22.50	▲4.7	(6.25)	▼2.2
DEC 27	(3.50)	▲.0	(3.50)	▲.8	(4.50)	▲1.0	22.50	▲5.4	(6.25)	▼2.0
MAR 28	(2.50)	▲.6	(3.50)	▲.1	(5.00)	▲1.2	23.00	▲5.2	(6.25)	▼2.4
JUN 28	(2.00)	▲.6	(3.00)	▲1.3	(4.50)	▲1.3	23.00	▲5.3	(6.00)	▼2.4
SEP 28	(2.00)	▲1.1	(2.50)	▲.4	(4.00)	▲1.0	23.00	▲4.8	(5.75)	▼1.7
DEC 28	(1.50)	▲.8	(2.00)	▲1.2	(4.00)	▲1.8	23.00	▲4.8	(5.25)	▼1.7
MAR 29	(2.00)	▼.6	(1.50)	▼.6	(3.50)	▼.1	22.50	▲3.3	(5.00)	▼2.0
JUN 29	(2.50)	▼.0	(0.50)	▼.1	(3.50)	▼.3	22.00	▲3.2	(4.25)	▼2.3
SEP 29	(3.00)	▲.2	0.00	▼.1	(3.00)	▼.3	22.00	▲3.3	(4.25)	▼2.1

0q nov26	(3.50)	▼1.5	(3.50)	▼.7	(4.50)	▼1.5	22.50	▲4.1	(6.25)	▼3.5
0q dec26	(3.50)	▲.0	(3.50)	▼.8	(4.50)	▼1.5	22.50	▲4.2	(6.25)	▼3.1
0q jan27	(2.50)	▼.2	(3.50)	▼1.0	(5.00)	▼1.4	23.00	▲4.6	(6.25)	▼3.0
0q feb27	(2.50)	▲.0	(3.50)	▼1.0	(5.00)	▼.9	23.00	▲4.5	(6.25)	▼2.8
0q mar27	(2.50)	▼.0	(3.50)	▼1.0	(5.00)	▼.9	23.00	▲5.1	(6.25)	▼2.8
0q apr27	(2.00)	▲.0	(3.00)	▼.0	(4.50)	▼.4	23.00	▲4.8	(6.00)	▼3.2
0q jun27	(2.00)	▲.9	(3.00)	▼.6	(4.50)	▼.4	23.00	▲5.2	(6.00)	▼3.5
0q sep27	(2.00)	▲.9	(2.50)	▼.4	(4.00)	▲.3	23.00	▲6.1	(5.75)	▼3.7

2q nov26	(1.50)	▼.6	(2.00)	▼.9	(4.00)	▼1.5	23.00	▲4.1	(5.25)	▼2.3
2q dec26	(1.50)	▲.9	(2.00)	▼.9	(4.00)	▼1.5	23.00	▲3.7	(5.25)	▼2.3
2q jan27	(2.00)	▼.1	(1.50)	▼1.6	(3.50)	▼.9	22.50	▲4.4	(5.00)	▼2.5
2q feb27	(2.00)	▼.1	(1.50)	▼1.1	(3.50)	▼.9	22.50	▲4.3	(5.00)	▼2.2
2q mar27	(2.00)	▲.4	(1.50)	▼1.1	(3.50)	▼.9	22.50	▲4.5	(5.00)	▼2.5
2q apr27	(2.50)	▲.0	(0.50)	▼1.0	(3.50)	▼.4	22.00	▲4.3	(4.25)	▼2.7
2q jun27	(2.50)	▼.1	(0.50)	▼1.0	(3.50)	▼.1	22.00	▲5.3	(4.25)	▼3.5
2q sep27	(3.00)	▼1.1	0.00	▼.5	(3.00)	▼.1	22.00	▲5.5	(4.25)	▼2.2

3q nov26	(3.50)	▼1.4	0.50	▼.0	(3.00)	▼1.6	22.00	▲2.5	(4.50)	▼2.3
3q dec26	(3.50)	▼1.0	0.50	▼1.0	(3.00)	▼1.1	22.00	▲3.3	(4.50)	▼2.5
3q jan27	(3.50)	▼.5	0.50	▼1.0	(2.50)	▼.6	21.50	▲4.0	(4.25)	▼2.3
3q feb27	(3.50)	▼.0	0.50	▼1.5	(2.50)	▼.6	21.50	▲4.6	(4.25)	▼2.1
3q mar27	(3.50)	▼.0	0.50	▼1.0	(2.50)	▼.6	21.50	▲4.4	(4.25)	▼2.4
3q apr27	(4.00)	▲.0	1.00	▼.0	(2.50)	▼1.1	21.50	▲5.4	(4.25)	▼2.4
3q jun27	(4.00)	▼1.1	1.00	▼.5	(2.50)	▼.1	21.50	▲5.2	(4.25)	▼2.7
3q sep27	(4.00)	▼.1	1.50	▼1.0	(2.50)	▲.4	21.50	▲6.0	(4.25)	▼3.0

Friday October 23rd 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 10.9.26	Net 2 Week ABPV Change
NOV 26	▼1.3	▼1.3	52.91	47.38	▲5.5
DEC 26	▼.5	▼.7	49.96	43.47	▲6.5
JAN 27	▼.3	▲.7	90.14	76.1	▲14.0
FEB27	▼.1	▲2.3	90.19	76.1	▲14.1
MAR 27	▲1.4	▲4.3	90.01	76.01	▲14.0
APR 27	▲1.9	n/a	113.15	n/a	n/a
JUN 27	▲3.1	▲5.2	112.26	96.7	▲15.6
SEP 27	▲3.7	▲5.1	122.25	108.99	▲13.3
DEC 27	▲5.2	▲6.0	125.28	114.05	▲11.2
MAR 28	▲4.6	▲4.8	126.91	117.39	▲9.5
JUN 28	▲4.7	▲4.7	127.11	118.83	▲8.3
SEP 28	▲5.6	▲4.1	126.83	120.67	▲6.2
DEC 28	▲6.9	▲5.9	126.8	119.45	▲7.3
MAR 29	▲.1	▼.7	119.27	120.06	▼.8
JUN 29	▲.4	▲.0	121.42	121.28	▲.1
SEP 29	▲1.0	▼.2	121.78	121.61	▲.2
0q nov26	▼3.1	▼4.0	137.7	121.45	▲16.3
0q dec26	▼1.3	▼1.9	134.94	120.61	▲14.3
0q jan27	▼1.2	▼.6	131.88	116.56	▲15.3
0q feb27	▼.3	▲.7	132.54	117.37	▲15.2
0q mar27	▲.3	▲1.2	131.4	117.44	▲14.0
0q apr27	▲1.2	n/a	131.05	n/a	n/a
0q jun27	▲1.5	▲2.8	129.75	118.4	▲11.4
0q sep27	▲3.3	▲4.9	128.38	117.83	▲10.6
2q nov26	▼1.1	▼1.5	136.05	111.43	▲24.6
2q dec26	▼.1	▼.4	130.5	111.53	▲19.0
2q jan27	▼.6	▲1.0	126.04	110.47	▲15.6
2q feb27	▲.0	▲2.2	126.87	110.88	▲16.0
2q mar27	▲.4	▲2.5	124.23	110.56	▲13.7
2q apr27	▲.1	n/a	123.15	n/a	n/a
2q jun27	▲.6	▲3.9	121.81	110.53	▲11.3
2q sep27	▲1.6	▲5.0	119.46	110.35	▲9.1
3q nov26	▼2.8	▼3.5	123.42	107.5	▲15.9
3q dec26	▼2.3	▼1.2	120.31	105.53	▲14.8
3q jan27	▼.4	▲1.7	118.04	105.57	▲12.5
3q feb27	▲.3	▲1.8	118.77	106.55	▲12.2
3q mar27	▲.4	▲2.3	116.96	105.63	▲11.3
3q apr27	▲1.9	n/a	116.17	n/a	n/a
3q jun27	▲.8	▲4.0	115.71	105.79	▲9.9
3q sep27	▲2.2	▲3.9	113.22	105.56	▲7.7

*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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