



Week 1/5/25-1/9/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	1/5/2026		1/6/2026		1/7/2026		1/8/2026		1/9/2026	
	Future Change	Straddle Change								
JAN 26	0.00	▼.0	(2.00)	▲.1	(1.00)	▼.3	(1.50)	▼.4	(3.25)	▼3.0
FEB 26	0.00	▼.0	(2.00)	▲.4	(1.00)	▼.4	(1.50)	▼.4	(3.25)	▼3.8
MAR 26	0.00	▼.0	(2.00)	▲.3	(1.00)	▼.9	(1.50)	▼.4	(3.25)	▼3.3
APR 26	1.00	▼.0	(3.00)	▼.0	0.00	▼.0	(2.00)	▼.3	(4.75)	▼2.6
MAY 26	1.00	▼.0	(3.00)	▼.0	0.00	▼.0	(2.00)	▼.4	(4.75)	▼2.9
JUN 26	1.00	▼.0	(3.00)	▼.5	0.00	▲.5	(2.00)	▼.4	(4.75)	▼2.8
SEP 26	1.50	▼.5	(3.00)	▼1.4	0.50	▼.1	(2.00)	▼.0	(4.75)	▼3.5
DEC 26	2.00	▼.1	(2.50)	▼2.0	1.00	▼.6	(2.00)	▲.5	(4.75)	▼3.9
MAR 27	2.50	▼1.1	(2.00)	▼1.5	1.00	▼.6	(2.50)	▼.1	(4.75)	▼3.5
JUN 27	2.50	▼.5	(1.50)	▼2.1	1.50	▼1.1	(3.00)	▲.4	(4.75)	▼3.8
SEP 27	3.00	▼.9	(1.50)	▼2.0	2.00	▼.5	(3.50)	▲.8	(4.25)	▼4.0
DEC 27	3.00	▼1.6	(1.00)	▼2.6	2.50	▼.6	(4.00)	▲.4	(3.75)	▼3.7
MAR 28	3.00	▼1.2	(0.50)	▼2.1	2.50	▼2.0	(4.00)	▲.0	(3.75)	▼3.1
JUN 28	3.50	▲.7	(0.50)	▼3.1	3.00	▼1.1	(4.50)	▲.4	(3.25)	▼3.4
SEP 28	3.00	▲.8	0.00	▼3.0	3.00	▼2.5	(4.50)	▼.1	(2.75)	▼.2
DEC 28	3.00	▲1.0	0.00	▼3.5	3.50	▼1.3	(5.00)	▼.2	(1.75)	▼.2
0q jan26	2.50	▼1.2	(2.00)	▼.3	1.00	▼.1	(2.50)	▼.5	(4.75)	▼3.5
0q feb26	2.50	▼.6	(2.00)	▼.9	1.00	▼.6	(2.50)	▲.5	(4.75)	▼2.8
0q mar26	2.50	▼.6	(2.00)	▼1.5	1.00	▼.1	(2.50)	▼.0	(4.75)	▼2.4
0q apr26	2.50	▼.4	(1.50)	▼1.1	1.50	▼.5	(3.00)	▲.2	(4.75)	▼2.3
0q may26	2.50	▼1.0	(1.50)	▼1.1	1.50	▲.0	(3.00)	▲.1	(4.75)	▼2.6
0q jun26	2.50	▼1.0	(1.50)	▼1.6	1.50	▼.0	(3.00)	▲.1	(4.75)	▼2.6
0q sep26	3.00	▼.1	(1.50)	▼1.5	2.00	▼.2	(3.50)	▲.7	(4.25)	▼3.2
0q dec26	3.00	▼.5	(1.00)	▼1.6	2.50	▼.1	(4.00)	▲.4	(3.75)	▼2.7
2q jan26	3.00	▼.7	(0.50)	▼.5	2.50	▼.1	(4.00)	▼.6	(3.75)	▼2.5
2q feb26	3.00	▼.4	(0.50)	▼1.0	2.50	▼.1	(4.00)	▼.1	(3.75)	▼1.8
2q mar26	3.00	▼.4	(0.50)	▼1.0	2.50	▲.4	(4.00)	▼.6	(3.75)	▼1.8
2q apr26	3.50	▼.4	(0.50)	▼1.5	3.00	▲.4	(4.50)	▼.0	(3.25)	▼1.6
2q may26	3.50	▼.4	(0.50)	▼1.3	3.00	▲.2	(4.50)	▼.0	(3.25)	▼1.9
2q jun26	3.50	▼.5	(0.50)	▼1.5	3.00	▼.6	(4.50)	▲.5	(3.25)	▼1.9
2q sep26	3.00	▼.1	0.00	▼1.1	3.00	▼.4	(4.50)	▲.6	(2.75)	▼2.7
2q dec26	3.00	▼.1	0.00	▼.6	3.50	▼.7	(5.00)	▼.5	(1.75)	▼1.8
3q jan26	3.50	▼1.1	0.00	▼.5	3.50	▼.1	(5.00)	▼.3	(1.75)	▼2.3
3q feb26	3.50	▼1.0	0.00	▼.5	3.50	▲.2	(5.00)	▼.4	(1.75)	▼1.6
3q mar26	3.50	▼.6	0.00	▼.5	3.50	▼.4	(5.00)	▲.2	(1.75)	▼1.7
3q apr26	3.50	▼.7	0.00	▼.5	3.50	▼.6	(5.00)	▲.0	(1.25)	▼1.7
3q may26	3.50	▼.2	0.00	▼1.0	3.50	▼.7	(5.00)	▼.1	(1.25)	▼1.7
3q jun26	3.50	▼.7	0.00	▼1.0	3.50	▼.2	(5.00)	▼.1	(1.25)	▼2.0
3q sep26	3.50	▲.0	0.00	▼1.1	3.50	▼.1	(5.00)	▼.5	(0.75)	▼1.8
3q dec26	3.00	▲.4	0.50	▼1.6	3.50	▼.5	(5.00)	▲.0	(0.25)	▼1.8

Friday January 9th 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 12.26.25	Net 2 Week ABPV Change
JAN 26	▼3.6	▼4.7	28.44	47.52	▼19.1
FEB 26	▼4.2	▼4.8	29.87	46.79	▼16.9
MAR 26	▼4.4	▼4.5	33.47	45.74	▼12.3
APR 26	▼3.1	▼3.2	51.54	58.94	▼7.4
MAY 26	▼3.4	▼4.0	51	58.07	▼7.1
JUN 26	▼3.3	▼3.4	50.27	56.97	▼6.7
SEP 26	▼5.5	▼5.7	55.12	65.73	▼10.6
DEC 26	▼6.1	▼6.6	60.08	68.73	▼8.7
MAR 27	▼6.8	▼7.5	66.81	74.37	▼7.6
JUN 27	▼7.2	▼7.5	70.32	77.96	▼7.6
SEP 27	▼4.7	▼5.4	74.37	80.33	▼6.0
DEC 27	▼8.1	▼8.5	76.68	83.02	▼6.3
MAR 28	▼8.3	▼7.5	78.46	82.72	▼4.3
JUN 28	▼6.6	▼8.8	79.78	85.92	▼6.1
SEP 28	▼5.0	▼4.2	82.82	84.05	▼1.2
DEC 28	▼4.4	▼4.7	83.3	86.22	▼2.9
0q jan26	▼5.5	▼7.2	65.2	76.83	▼11.6
0q feb26	▼4.4	▼6.0	66.9	79.84	▼12.9
0q mar26	▼4.6	▼5.8	68.49	79.09	▼10.6
0q apr26	▼4.1	▼4.6	72.34	79.67	▼7.3
0q may26	▼4.4	▼5.0	74.27	81.11	▼6.8
0q jun26	▼5.0	▼5.6	75.34	81.86	▼6.5
0q sep26	▼4.3	▼6.3	76.91	83.94	▼7.0
0q dec26	▼4.5	▼5.4	80.53	85.27	▼4.7
2q jan26	▼4.5	▼6.0	69.63	75.35	▼5.7
2q feb26	▼3.3	▼5.0	70.97	78.91	▼7.9
2q mar26	▼3.4	▼5.3	73.07	79.74	▼6.7
2q apr26	▼3.2	▼4.9	75.03	80.91	▼5.9
2q may26	▼3.5	▼4.3	75.45	81.15	▼5.7
2q jun26	▼4.0	▼5.9	75.91	82.83	▼6.9
2q sep26	▼3.7	▼4.9	78.83	84.12	▼5.3
2q dec26	▼3.6	▼5.8	81.09	86.44	▼5.3
3q jan26	▼4.3	▼6.4	66.46	74.18	▼7.7
3q feb26	▼3.4	▼4.4	70.57	78.1	▼7.5
3q mar26	▼3.1	▼4.8	72.5	79.09	▼6.6
3q apr26	▼3.6	▼5.2	74.98	80.73	▼5.8
3q may26	▼3.7	▼5.0	75.95	81.02	▼5.1
3q jun26	▼4.1	▼4.9	76.37	81.78	▼5.4
3q sep26	▼3.5	▼5.7	79.22	84.79	▼5.6
3q dec26	▼3.5	▼3.9	81.2	84.61	▼3.4

*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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