



Week 1/12/25-1/16/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	1/12/2026		1/13/2026		1/14/2026		1/15/2026		1/16/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change
JAN 26	(1.00)	▼.5	(0.50)	▼.3	0.50	▼.7	(2.00)	▲1.5	0.25	▼.6
FEB 26	(1.00)	▼.2	(0.50)	▲.1	0.50	▼.1	(2.00)	▼.8	0.25	▲.9
MAR 26	(1.00)	▼.3	(0.50)	▲.1	0.50	▼.1	(2.00)	▲.2	0.25	▲.1
APR 26	(2.50)	▲.1	1.50	▼.6	1.00	▼.9	(5.00)	▼.4	(1.25)	▲.4
MAY 26	(2.50)	▼.4	1.50	▼1.1	1.00	▲.1	(5.00)	▼.9	(1.25)	▲.3
JUN 26	(2.50)	▲.1	1.50	▼1.6	1.00	▲.1	(5.00)	▼.9	(1.25)	▲.4
SEP 26	(1.50)	▼.0	1.50	▼1.5	1.50	▼.6	(6.00)	▼.2	(2.75)	▲.3
DEC 26	(0.50)	▼.5	2.00	▼2.1	1.50	▼.5	(7.00)	▼1.2	(3.25)	▲.7
MAR 27	(0.50)	▼.5	2.50	▼2.7	2.00	▼1.5	(7.50)	▼.2	(3.75)	▲.5
JUN 27	(0.50)	▼1.1	3.00	▼2.4	2.00	▼1.5	(7.50)	▼.0	(3.75)	▲.1
SEP 27	(1.00)	▼1.1	3.50	▼2.6	2.50	▼.9	(7.50)	▼1.3	(3.75)	▼.1
DEC 27	(1.00)	▼1.1	3.50	▼2.4	3.00	▼1.8	(7.00)	▼.4	(4.25)	▲.2
MAR 28	(1.00)	▼.1	3.50	▼3.9	2.50	▼1.2	(6.00)	▲.3	(4.75)	▲.3
JUN 28	(1.00)	▲.4	3.50	▼3.3	2.50	▼2.1	(5.50)	▲1.5	(4.75)	▼.7
SEP 28	(1.50)	▼.3	3.50	▼2.8	3.00	▼1.2	(5.50)	▲.1	(4.75)	▼.2
DEC 28	(2.00)	▼.3	3.50	▼2.7	3.00	▼1.3	(5.00)	▼.0	(4.75)	▼.2
0q jan26	(0.50)	▼.5	2.50	▼2.2	2.00	▼1.3	(7.50)	▲.5	(3.75)	▼.6
0q feb26	(0.50)	▼1.0	2.50	▼1.6	2.00	▼.8	(7.50)	▼.1	(3.75)	▲.4
0q mar26	(0.50)	▼.5	2.50	▼1.6	2.00	▼.8	(7.50)	▼.9	(3.75)	▲1.1
0q apr26	(0.50)	▼.5	3.00	▼1.9	2.00	▼.6	(7.50)	▼.7	(3.75)	▲.7
0q may26	(0.50)	▼.0	3.00	▼1.4	2.00	▼1.1	(7.50)	▼.9	(3.75)	▲.3
0q jun26	(0.50)	▼.5	3.00	▼1.5	2.00	▼1.6	(7.50)	▼.5	(3.75)	▲.5
0q sep26	(1.00)	▼.1	3.50	▼1.5	2.50	▼1.6	(7.50)	▼.0	(3.75)	▲.3
0q dec26	(1.00)	▼1.3	3.50	▼1.6	3.00	▼1.5	(7.00)	▲.3	(4.25)	▼.7
2q jan26	(1.00)	▼1.0	3.50	▼1.9	2.50	▼1.4	(6.00)	▼.4	(4.75)	▲.6
2q feb26	(1.00)	▼.5	3.50	▼1.7	2.50	▼.3	(6.00)	▲.1	(4.75)	▲.2
2q mar26	(1.00)	▼.0	3.50	▼1.6	2.50	▼.9	(6.00)	▼.1	(4.75)	▲.4
2q apr26	(1.00)	▼.0	3.50	▼1.2	2.50	▼.5	(5.50)	▼.1	(4.75)	▲.5
2q may26	(1.00)	▼.5	3.50	▼1.3	2.50	▲.0	(5.50)	▼.2	(4.75)	▲.4
2q jun26	(1.00)	▼.5	3.50	▼1.3	2.50	▼.5	(5.50)	▼.2	(4.75)	▲1.1
2q sep26	(1.50)	▼1.0	3.50	▼.7	3.00	▼.6	(5.50)	▲.0	(4.75)	▼.1
2q dec26	(2.00)	▼.6	3.50	▼1.5	3.00	▼.1	(5.00)	▼1.1	(4.75)	▲.6
3q jan26	(2.00)	▼.7	3.50	▼1.5	2.50	▼1.4	(4.50)	▼.0	(4.75)	▲.3
3q feb26	(2.00)	▼.7	3.50	▼1.7	2.50	▼.1	(4.50)	▼.1	(4.75)	▲.4
3q mar26	(2.00)	▼.8	3.50	▼1.4	2.50	▼.3	(4.50)	▼.5	(4.75)	▲.4
3q apr26	(2.50)	▼1.0	3.50	▼.6	2.50	▼.3	(4.00)	▼.7	(4.75)	▲.9
3q may26	(2.50)	▼.0	3.50	▼1.1	2.50	▼.2	(4.00)	▼.8	(4.75)	▲.4
3q jun26	(2.50)	▼.5	3.50	▼.6	2.50	▼.7	(4.00)	▼.3	(4.75)	▲.4
3q sep26	(2.50)	▼.2	3.00	▼.9	2.50	▼.6	(3.50)	▼.6	(5.25)	▲.7
3q dec26	(2.50)	▼.2	2.50	▼1.4	2.50	▼.7	(3.00)	▼.1	(5.25)	▲.1

Friday January 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 1.2.26	Net 2 Week ABPV Change
JAN 26	▼.7	▼2.8	32.53	49.47	▼16.9
FEB 26	▼.1	▼3.4	24.41	47.9	▼23.5
MAR 26	▼.1	▼4.3	26.27	47.5	▼21.2
APR 26	▼1.4	▼4.4	46.62	60.65	▼14.0
MAY 26	▼2.1	▼5.1	45.47	58.24	▼12.8
JUN 26	▼2.0	▼5.0	45.38	57.96	▼12.6
SEP 26	▼2.1	▼7.3	51.96	64.52	▼12.6
DEC 26	▼3.6	▼9.4	55.96	68.61	▼12.7
MAR 27	▼4.4	▼11.2	60.29	74.23	▼13.9
JUN 27	▼4.8	▼11.7	65.82	78.32	▼12.5
SEP 27	▼3.4	▼8.1	68.53	80.48	▼12.0
DEC 27	▼5.5	▼13.5	72.65	83.29	▼10.6
MAR 28	▼4.6	▼12.6	75.34	84.85	▼9.5
JUN 28	▼4.2	▼10.8	77.4	84.64	▼7.2
SEP 28	▼4.3	▼11.6	77.61	85.95	▼8.3
DEC 28	▼4.6	▼11.3	79.43	86.3	▼6.9
0q jan26	▼4.1	▼9.3	53.53	81.31	▼27.8
0q feb26	▼3.1	▼6.8	62.43	79.55	▼17.1
0q mar26	▼2.8	▼7.1	64.64	79.38	▼14.7
0q apr26	▼3.0	▼6.9	67.39	80.08	▼12.7
0q may26	▼3.1	▼7.5	68.1	81.2	▼13.1
0q jun26	▼3.5	▼8.5	70.08	81.81	▼11.7
0q sep26	▼3.0	▼7.5	71.38	82.68	▼11.3
0q dec26	▼4.8	▼9.3	75.19	85.21	▼10.0
2q jan26	▼4.1	▼8.5	51.89	76.73	▼24.8
2q feb26	▼2.2	▼5.5	66.93	77.2	▼10.3
2q mar26	▼2.2	▼6.1	70.29	77.63	▼7.3
2q apr26	▼1.3	▼4.7	72.74	80.08	▼7.3
2q may26	▼1.6	▼5.1	73.12	81.2	▼8.1
2q jun26	▼1.5	▼5.5	74.62	81.81	▼7.2
2q sep26	▼2.3	▼5.7	77.18	83.46	▼6.3
2q dec26	▼2.7	▼6.1	78.74	84.58	▼5.8
3q jan26	▼3.3	▼7.7	50.89	76.45	▼25.6
3q feb26	▼2.2	▼5.6	69.25	77.88	▼8.6
3q mar26	▼2.6	▼5.7	71.92	78.37	▼6.5
3q apr26	▼1.7	▼5.1	74.47	80.85	▼6.4
3q may26	▼1.8	▼5.8	74.05	81.84	▼7.8
3q jun26	▼1.8	▼5.9	74.98	82.38	▼7.4
3q sep26	▼1.6	▼5.3	77.43	82.68	▼5.3
3q dec26	▼2.3	▼6.2	79.61	85.81	▼6.2

\*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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