



Week 1/26/25-1/30/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	1/26/2026		1/27/2026		1/28/2026		1/29/2026		1/30/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change
FEB 26	(0.50)	▼.1	1.00	▲.1	(0.50)	▼.5	1.00	▼.0	0.25	▼.3
MAR 26	(0.50)	▼.5	1.00	▲.5	(0.50)	▼.5	1.00	▲.5	0.25	▼.4
APR 26	0.50	▼.1	2.00	▲.2	(1.50)	▼.6	1.50	▲.1.1	2.25	▼.6
MAY 26	0.50	▼.6	2.00	▼.4	(1.50)	▼.6	1.50	▲.1.1	2.25	▼.8
JUN 26	0.50	▼.6	2.00	▼.4	(1.50)	▼.6	1.50	▲.1.6	2.25	▼.9
JUL 26	1.00	▼.0	3.00	▼.7	(2.00)	▲.1	2.50	▲.1.7	2.75	▼.1.1
SEP 26	1.00	▼.1.0	3.00	▼.3	(2.00)	▲.6	2.50	▲.1.6	2.75	▼.1.7
DEC 26	1.50	▼.1.0	3.00	▲.4	(2.00)	▲.0	3.00	▲.2.1	3.75	▼.1.3
MAR 27	1.50	▼.2.0	3.00	▲.4	(2.00)	▲.5	3.50	▲.1.4	3.75	▼.3
JUN 27	1.50	▼.2.0	3.00	▼.2	(2.00)	▼.1	4.00	▲.2.0	3.75	▼.2
SEP 27	1.50	▼.1.6	3.00	▼.4	(2.00)	▲.0	4.50	▲.9	3.25	▲.2
DEC 27	2.00	▼.1.6	2.50	▼.1	(2.00)	▼.6	5.00	▲.2.1	2.25	▼.7
MAR 28	2.50	▼.3.5	2.00	▼.1.0	(2.50)	▲.0	5.50	▲.1.8	1.75	▲.9
JUN 28	2.00	▼.3.1	1.50	▲.4	(2.00)	▼.1.1	5.00	▲.2.5	1.75	▼.3
SEP 28	2.00	▼.2.5	1.00	▼.0	(2.00)	▼.1.1	5.00	▲.2.3	1.75	▼.0
DEC 28	2.50	▼.2.3	0.50	▼.1	(2.50)	▼.1.2	5.50	▲.2.4	1.25	▼.0
0q feb26	1.50	▼.9	3.00	▼.6	(2.00)	▼.9	3.50	▲.9	3.75	▼.6
0q mar26	1.50	▼.4	3.00	▼.1	(2.00)	▼.5	3.50	▲.5	3.75	▲.3
0q apr26	1.50	▼.6	3.00	▼.8	(2.00)	▼.3	4.00	▲.1.6	3.75	▼.4
0q may26	1.50	▼.6	3.00	▼.3	(2.00)	▲.1	4.00	▲.1.6	3.75	▼.5
0q jun26	1.50	▼.1.1	3.00	▼.4	(2.00)	▼.4	4.00	▲.1.6	3.75	▼.5
0q jul26	1.50	▼.1.5	3.00	▲.0	(2.00)	▼.6	4.50	▲.1.4	3.25	▼.4
0q sep26	1.50	▼.6	3.00	▲.0	(2.00)	▼.4	4.50	▲.1.1	3.25	▼.7
0q dec26	2.00	▼.5	2.50	▼.1	(2.00)	▼.1.1	5.00	▲.1.8	2.25	▼.4
2q feb26	2.50	▼.9	2.00	▼.1	(2.50)	▼.9	5.50	▼.3	1.75	▼.0
2q mar26	2.50	▼.9	2.00	▼.1	(2.50)	▲.1	5.50	▲.2	1.75	▼.0
2q apr26	2.00	▼.5	1.50	▼.1	(2.00)	▼.5	5.00	▲.4	1.75	▲.2
2q may26	2.00	▼.5	1.50	▼.6	(2.00)	▲.0	5.00	▲.3	1.75	▲.2
2q jun26	2.00	▼.1.0	1.50	▼.1	(2.00)	▼.5	5.00	▲.7	1.75	▼.3
2q jul26	2.00	▼.1.1	1.00	▼.5	(2.00)	▲.0	5.00	▲.1.2	1.75	▼.6
2q sep26	2.00	▼.4	1.00	▼.5	(2.00)	▼.2	5.00	▲.1.6	1.75	▼.1.3
2q dec26	2.50	▼.1.1	0.50	▼.1	(2.50)	▼.5	5.50	▲.1.1	1.25	▼.8
3q feb26	2.50	▼.8	0.00	▼.5	(2.50)	▼.7	5.50	▲.1	0.75	▼.6
3q mar26	2.50	▼.1.4	0.00	▲.5	(2.50)	▼.2	5.50	▲.0	0.75	▼.3
3q apr26	2.00	▼.7	0.00	▼.0	(2.50)	▼.2	5.00	▲.1	0.75	▲.0
3q may26	2.00	▼.1.3	0.00	▼.0	(2.50)	▲.3	5.00	▼.1	0.75	▲.2
3q jun26	2.00	▼.8	0.00	▼.5	(2.50)	▲.2	5.00	▲.4	0.75	▼.0
3q jul26	2.00	▼.6	(0.50)	▼.0	(2.50)	▼.5	5.00	▲.7	0.25	▼.3
3q sep26	2.00	▼.6	(0.50)	▼.5	(2.50)	▼.0	5.00	▲.7	0.25	▼.3
3q dec26	2.50	▼.5	(1.00)	▼.1	(2.50)	▼.6	5.00	▲.1.5	(0.25)	▼.8

Friday January 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 1.16.26	Net 2 Week ABPV Change
FEB 26	▼.8	▼.1.8	23.1	25.08	▼.2.0
MAR 26	▼.4	▼.1.0	26.72	25.91	▲.8
APR 26	▼.1	▼.1.8	43.59	42.13	▲.1.5
MAY 26	▼.1.2	▼.3.0	41.07	41.97	▼.9
JUN 26	▼.9	▼.3.7	40.38	41.96	▼.1.6
JUL 26	▼.1	▼.2.7	54.85	n/a	n/a
SEP 26	▼.9	▼.2.0	52.99	52.16	▲.8
DEC 26	▲.2	▼.8	58.91	56.48	▲.2.4
MAR 27	▼.0	▼.8	64.36	61.5	▲.2.9
JUN 27	▼.5	▼.1.5	66.25	66.34	▼.1
SEP 27	▼.5	▼.4.2	69.27	69.65	▼.4
DEC 27	▼.9	▼.3.7	71.59	73.64	▼.2.1
MAR 28	▼.1.7	▼.4.6	73.56	76.05	▼.2.5
JUN 28	▼.1.5	▼.4.5	75.07	77.88	▼.2.8
SEP 28	▼.1.3	▼.2.3	77.62	77.91	▼.3
DEC 28	▼.1.2	▼.1	79.38	79.18	▲.2
0q feb26	▼.2.0	▼.3.8	68.48	63.42	▲.5.1
0q mar26	▼.1	▼.2.2	69.27	64.58	▲.4.7
0q apr26	▼.5	▼.2.1	72.72	66.95	▲.5.8
0q may26	▲.3	▼.1.3	72.74	68.25	▲.4.5
0q jun26	▼.8	▼.2.0	72.87	69.71	▲.3.2
0q jul26	▼.1.0	▼.3.6	72.17	n/a	n/a
0q sep26	▼.7	▼.2.3	73.24	72.37	▲.9
0q dec26	▼.2	▼.2.0	75.32	75.54	▼.2
2q feb26	▼.2.3	▼.4.4	68.56	67.2	▲.1.4
2q mar26	▼.8	▼.3.6	70.22	70.42	▼.2
2q apr26	▼.5	▼.2.6	73.55	72.97	▲.6
2q may26	▼.6	▼.2.8	73.4	74.4	▼.1.0
2q jun26	▼.1.2	▼.2.4	75.03	74.25	▲.8
2q jul26	▼.1.0	▼.3.6	74.53	n/a	n/a
2q sep26	▼.8	▼.1.8	76.07	77.03	▼.1.0
2q dec26	▼.1.3	▼.3.1	77.55	79.58	▼.2.0
3q feb26	▼.2.6	▼.4.3	66.69	68.17	▼.1.5
3q mar26	▼.1.4	▼.3.1	70.54	71.15	▼.6
3q apr26	▼.9	▼.2.3	74.92	73.39	▲.1.5
3q may26	▼.9	▼.2.1	75.11	74.89	▲.2
3q jun26	▼.8	▼.1.3	77.09	75.76	▲.1.3
3q jul26	▼.7	▼.2.9	76.97	n/a	n/a
3q sep26	▼.7	▼.1.9	77.39	77.99	▼.6
3q dec26	▼.5	▼.1.9	79.04	79.63	▼.6

\*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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