



Week 2/2/25-2/6/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	2/2/2026		2/3/2026		2/4/2026		2/5/2026		2/6/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change
FEB 26	(1.50)	▼.4	(0.50)	▼.1	0.00	▼.0	4.50	▲.5	(1.75)	▼.3
MAR 26	(1.50)	▲.0	(0.50)	▼.0	0.00	▼.5	4.50	▲1.6	(1.75)	▼.6
APR 26	(3.50)	▼.1	(1.00)	▲.6	0.50	▼.5	8.00	▲1.5	(1.25)	▼1.1
MAY 26	(3.50)	▲.4	(1.00)	▲.1	0.50	▼.5	8.00	▲1.8	(1.25)	▼.8
JUN 26	(3.50)	▲.4	(1.00)	▲.6	0.50	▼.5	8.00	▲2.1	(1.25)	▼.8
JUL 26	(4.00)	▲.4	(0.50)	▲.5	1.00	▲.0	8.50	▲2.8	(1.75)	▼1.3
SEP 26	(4.00)	▲.8	(0.50)	▲.5	1.00	▼.5	8.50	▲3.5	(1.75)	▼1.7
DEC 26	(4.50)	▲1.0	(0.50)	▲1.0	1.50	▲.0	8.50	▲3.2	(1.25)	▼1.3
MAR 27	(5.00)	▲.5	(0.50)	▲.9	2.00	▲.4	8.50	▲2.1	(0.75)	▼1.1
JUN 27	(5.00)	▲1.0	(0.50)	▲.9	1.50	▲.4	9.00	▲2.3	(1.25)	▼1.6
SEP 27	(5.00)	▲1.5	(0.50)	▲.4	1.50	▲.5	9.50	▲2.9	(1.25)	▼2.0
DEC 27	(5.00)	▲.8	(0.50)	▲.9	1.50	▼.6	9.50	▲2.5	(1.75)	▼1.1
MAR 28	(4.50)	▼.4	(0.50)	▲1.4	1.00	▲.4	9.50	▲1.6	(1.25)	▼1.1
JUN 28	(4.50)	▲1.3	(0.50)	▲.9	1.00	▼1.4	9.00	▲2.1	(1.25)	▼.6
SEP 28	(4.00)	▼.5	(0.50)	▲.2	0.50	▼.5	9.00	▲.5	(0.75)	▼.1
DEC 28	(4.00)	▼.2	(0.50)	▼.0	0.50	▼.1	9.00	▲.1	(1.25)	▼.1
0q feb26	(5.00)	▼1.2	(0.50)	▲.5	2.00	▼.1	8.50	▼.1	(0.75)	▼.8
0q mar26	(5.00)	▼.2	(0.50)	▲.0	2.00	▼.3	8.50	▲.8	(0.75)	▼1.0
0q apr26	(5.00)	▼.8	(0.50)	▲.5	1.50	▼.0	9.00	▲1.4	(1.25)	▼1.5
0q may26	(5.00)	▼.4	(0.50)	▲.5	1.50	▼.0	9.00	▲1.8	(1.25)	▼1.5
0q jun26	(5.00)	▲.6	(0.50)	▼.1	1.50	▼.0	9.00	▲2.2	(1.25)	▼1.7
0q jul26	(5.00)	▲.2	(0.50)	▲.5	1.50	▼.1	9.50	▲1.8	(1.25)	▼1.1
0q sep26	(5.00)	▲.7	(0.50)	▲.4	1.50	▲.5	9.50	▲1.9	(1.25)	▼1.2
0q dec26	(5.00)	▲.4	(0.50)	▲.9	1.50	▼.1	9.50	▲2.2	(1.75)	▼1.3
2q feb26	(4.50)	▼.7	(0.50)	▲.1	1.00	▼.8	9.50	▲.9	(1.25)	▼.8
2q mar26	(4.50)	▼.8	(0.50)	▲.5	1.00	▼.4	9.50	▲.5	(1.25)	▼1.0
2q apr26	(4.50)	▲.1	(0.50)	▲.0	1.00	▼.5	9.00	▲.5	(1.25)	▼.8
2q may26	(4.50)	▼.6	(0.50)	▲.5	1.00	▼.5	9.00	▲.3	(1.25)	▼.6
2q jun26	(4.50)	▼.1	(0.50)	▲.5	1.00	▼.5	9.00	▲.7	(1.25)	▼1.1
2q jul26	(4.00)	▼.1	(0.50)	▲.4	0.50	▼.0	9.00	▲.6	(0.75)	▼.8
2q sep26	(4.00)	▼.1	(0.50)	▲.4	0.50	▲.5	9.00	▲.9	(0.75)	▼1.2
2q dec26	(4.00)	▲.5	(0.50)	▲.5	0.50	▲.4	9.00	▲1.0	(1.25)	▼1.1
3q feb26	(4.00)	▼.8	0.00	▼.0	0.50	▼1.0	8.50	▲.0	(0.75)	▼.2
3q mar26	(4.00)	▼.4	0.00	▲.5	0.50	▼.5	8.50	▼.6	(0.75)	▼.9
3q apr26	(4.00)	▼.4	0.50	▲.0	0.50	▲.0	8.00	▼.3	(0.75)	▼.7
3q may26	(4.00)	▼.4	0.50	▲.5	0.50	▼.5	8.00	▲.1	(0.75)	▼.7
3q jun26	(4.00)	▼.3	0.50	▲.5	0.50	▼.5	8.00	▲.6	(0.75)	▼1.3
3q jul26	(3.50)	▲.2	0.50	▲.4	0.50	▼.6	7.50	▲.6	(0.25)	▼.8
3q sep26	(3.50)	▲.1	0.50	▲.4	0.50	▼.1	7.50	▲.2	(0.25)	▼.8
3q dec26	(3.50)	▼.6	0.50	▼.6	0.50	▲.4	7.50	▲.8	(0.25)	▼.8

Friday February 6th 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 1.26.26	Net 2 Week ABPV Change
FEB 26	▼.3	▼.9	31.33	23.47	▲7.9
MAR 26	▲.4	▼.2	28.33	24.14	▲4.2
APR 26	▲.5	▲.5	53.38	38.29	▲15.1
MAY 26	▲1.0	▼.0	50.58	38.54	▲12.0
JUN 26	▲1.8	▲.8	48.91	38.77	▲10.1
JUL 26	▲2.4	▲2.4	63.84	51.55	▲12.3
SEP 26	▲2.6	▲1.5	60.8	49.72	▲11.1
DEC 26	▲3.9	▲4.3	66.21	55.01	▲11.2
MAR 27	▲2.8	▲2.8	69.11	58.93	▲10.2
JUN 27	▲3.1	▲2.6	72.31	63.97	▲8.3
SEP 27	▲2.9	▲2.6	73.48	66.89	▲6.6
DEC 27	▲2.5	▲1.9	75.67	70.06	▲5.6
MAR 28	▲2.0	▲1.2	77.68	71.22	▲6.5
JUN 28	▲2.4	▲1.1	78.88	73.29	▲5.6
SEP 28	▼.5	▼1.8	77.83	76.46	▲1.4
DEC 28	▼.2	▼.4	80.51	78.53	▲2.0
0q feb26	▼1.6	▼3.4	91	60.79	▲30.2
0q mar26	▼.7	▼.6	74.92	62.42	▲12.5
0q apr26	▼.5	▼.7	76.79	64.41	▲12.4
0q may26	▲.3	▲.9	76.54	65.75	▲10.8
0q jun26	▲1.0	▲.4	77.59	67.29	▲10.3
0q jul26	▲1.4	▲.3	78.62	68.46	▲10.2
0q sep26	▲2.4	▲1.4	78.39	70.2	▲8.2
0q dec26	▲2.1	▲1.7	79.52	73.57	▲6.0
2q feb26	▼1.4	▼3.6	84.6	62.26	▲22.3
2q mar26	▼1.2	▼2.1	73.95	65.08	▲8.9
2q apr26	▼.7	▼1.0	76.05	69.35	▲6.7
2q may26	▼.8	▼1.2	76.56	70.95	▲5.6
2q jun26	▼.5	▼1.5	77.6	71.96	▲5.6
2q jul26	▲.1	▼.9	77.73	73.23	▲4.5
2q sep26	▲.5	▼.1	78.61	75.02	▲3.6
2q dec26	▲1.3	▲.2	79.89	76.9	▲3.0
3q feb26	▼2.0	▼4.5	78.65	66.21	▲12.4
3q mar26	▼1.9	▼3.5	72.03	65.94	▲6.1
3q apr26	▼1.4	▼2.3	74.39	71.31	▲3.1
3q may26	▼.9	▼2.1	75.87	71.55	▲4.3
3q jun26	▼1.0	▼1.8	76.46	74.62	▲1.8
3q jul26	▼.2	▼1.1	77.65	75.49	▲2.2
3q sep26	▼.1	▼1.1	78.91	76.68	▲2.2
3q dec26	▼.8	▼.6	80.35	78.39	▲2.0

\*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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