



| Week 2/9/25-2/13/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks | | | | | | | | | | |
|--|---------------|-----------------|---------------|-----------------|---------------|-----------------|---------------|-----------------|---------------|-----------------|
| ATM Sofr Straddle | 2/9/2026 | | 2/10/2026 | | 2/11/2026 | | 2/12/2026 | | 2/13/2026 | |
| | Future Change | Straddle Change |
| FEB 26 | 0.50 | ▼.1 | 1.50 | ▲.1 | (5.00) | ▼.7 | 0.50 | ▲.2 | 0.25 | ▼1.2 |
| MAR 26 | 0.50 | ▼.1 | 1.50 | ▲.3 | (5.00) | ▼1.0 | 0.50 | ▲.6 | 0.25 | ▲.4 |
| APR 26 | 1.50 | ▲.1 | 1.50 | ▼.0 | (8.00) | ▼1.6 | 1.50 | ▲1.0 | 1.75 | ▼.1 |
| MAY 26 | 1.50 | ▲.1 | 1.50 | ▼.0 | (8.00) | ▼1.8 | 1.50 | ▲1.5 | 1.75 | ▼.2 |
| JUN 26 | 1.50 | ▲.0 | 1.50 | ▲.5 | (8.00) | ▼1.9 | 1.50 | ▲2.0 | 1.75 | ▼.2 |
| JUL 26 | 1.50 | ▲.5 | 2.00 | ▼.0 | (7.00) | ▼2.0 | 3.50 | ▲1.7 | 3.25 | ▲.4 |
| SEP 26 | 1.50 | ▲.5 | 2.00 | ▼.1 | (7.00) | ▼2.1 | 3.50 | ▲2.2 | 3.25 | ▲.5 |
| DEC 26 | 1.50 | ▲.4 | 2.50 | ▼.6 | (6.50) | ▼1.8 | 5.50 | ▲2.0 | 4.75 | ▲.5 |
| MAR 27 | 1.50 | ▼.1 | 3.50 | ▲.4 | (5.50) | ▼2.5 | 6.50 | ▲2.3 | 5.75 | ▲.5 |
| JUN 27 | 1.50 | ▲.2 | 4.00 | ▲1.5 | (4.50) | ▼2.6 | 7.00 | ▲1.9 | 6.25 | ▲.2 |
| SEP 27 | 2.00 | ▲.1 | 4.50 | ▲.8 | (4.50) | ▼2.3 | 8.00 | ▲2.4 | 5.75 | ▲.3 |
| DEC 27 | 2.00 | ▲1.4 | 5.00 | ▲.5 | (4.50) | ▼1.7 | 8.50 | ▲2.3 | 5.75 | ▲.4 |
| MAR 28 | 2.00 | ▼.0 | 5.50 | ▲1.2 | (4.50) | ▼1.9 | 9.00 | ▲3.4 | 5.25 | ▲.6 |
| JUN 28 | 2.00 | ▲.9 | 5.50 | ▲.9 | (4.50) | ▼1.7 | 9.50 | ▲2.7 | 5.25 | ▲1.3 |
| SEP 28 | 2.50 | ▲3.0 | 5.00 | ▲1.7 | (4.00) | ▼2.2 | 9.50 | ▲4.1 | 4.75 | ▲.2 |
| DEC 28 | 2.50 | ▲2.2 | 5.00 | ▲.9 | (3.50) | ▼.2 | 9.50 | ▲3.6 | 4.75 | ▲.0 |
| 0q feb26 | 1.50 | ▲.1 | 3.50 | ▼.1 | (5.50) | ▼3.7 | 6.50 | ▲.1 | 5.75 | ▼3.3 |
| 0q mar26 | 1.50 | ▼.5 | 3.50 | ▼.0 | (5.50) | ▼1.9 | 6.50 | ▲1.1 | 5.75 | ▼1.3 |
| 0q apr26 | 1.50 | ▼.4 | 4.00 | ▲.1 | (4.50) | ▼2.0 | 7.00 | ▲1.5 | 6.25 | ▼1.2 |
| 0q may26 | 1.50 | ▼.4 | 4.00 | ▲.0 | (4.50) | ▼1.6 | 7.00 | ▲1.3 | 6.25 | ▼.6 |
| 0q jun26 | 1.50 | ▲.0 | 4.00 | ▼.5 | (4.50) | ▼1.7 | 7.00 | ▲1.7 | 6.25 | ▼.5 |
| 0q jul26 | 2.00 | ▲.5 | 4.50 | ▼.7 | (4.50) | ▼1.4 | 8.00 | ▲2.3 | 5.75 | ▼.6 |
| 0q sep26 | 2.00 | ▲.3 | 4.50 | ▼.3 | (4.50) | ▼1.4 | 8.00 | ▲2.2 | 5.75 | ▼.2 |
| 0q dec26 | 2.00 | ▲.4 | 5.00 | ▼.5 | (4.50) | ▼1.7 | 8.50 | ▲2.3 | 5.75 | ▼.3 |
| 2q feb26 | 2.00 | ▼.5 | 5.50 | ▼.5 | (4.50) | ▼3.2 | 9.00 | ▲.2 | 5.25 | ▼4.1 |
| 2q mar26 | 2.00 | ▲.5 | 5.50 | ▼.3 | (4.50) | ▼2.4 | 9.00 | ▲1.6 | 5.25 | ▼1.1 |
| 2q apr26 | 2.00 | ▼.0 | 5.50 | ▲.3 | (4.50) | ▼2.1 | 9.50 | ▲.9 | 5.25 | ▼.7 |
| 2q may26 | 2.00 | ▼.0 | 5.50 | ▼.3 | (4.50) | ▼1.7 | 9.50 | ▲1.3 | 5.25 | ▼.3 |
| 2q jun26 | 2.00 | ▼.0 | 5.50 | ▼.8 | (4.50) | ▼1.7 | 9.50 | ▲1.4 | 5.25 | ▼.4 |
| 2q jul26 | 2.50 | ▼.1 | 5.00 | ▼.4 | (4.00) | ▼1.7 | 9.50 | ▲2.2 | 4.75 | ▲.2 |
| 2q sep26 | 2.50 | ▼.9 | 5.00 | ▲.1 | (4.00) | ▼1.6 | 9.50 | ▲2.3 | 4.75 | ▲.2 |
| 2q dec26 | 2.50 | ▼.1 | 5.00 | ▼.9 | (3.50) | ▼1.1 | 9.50 | ▲2.1 | 4.75 | ▼.2 |
| 3q feb26 | 2.00 | ▼.5 | 5.50 | ▼.4 | (3.50) | ▼2.8 | 9.50 | ▼.0 | 4.25 | ▼4.5 |
| 3q mar26 | 2.00 | ▼.2 | 5.50 | ▲.0 | (3.50) | ▼1.9 | 9.50 | ▲1.0 | 4.25 | ▼.7 |
| 3q apr26 | 2.00 | ▼.7 | 5.50 | ▼.3 | (3.50) | ▼1.4 | 10.00 | ▲1.8 | 4.25 | ▼.4 |
| 3q may26 | 2.00 | ▼.7 | 5.50 | ▼1.0 | (3.50) | ▼.8 | 10.00 | ▲1.2 | 4.25 | ▼.0 |
| 3q jun26 | 2.00 | ▼.2 | 5.50 | ▼.5 | (3.50) | ▼1.3 | 10.00 | ▲1.6 | 4.25 | ▲.4 |
| 3q jul26 | 2.50 | ▼.5 | 5.50 | ▼.3 | (3.50) | ▼1.8 | 10.00 | ▲1.8 | 4.25 | ▲.3 |
| 3q sep26 | 2.50 | ▼.0 | 5.50 | ▲.2 | (3.50) | ▼1.4 | 10.00 | ▲1.9 | 4.25 | ▲.4 |
| 3q dec26 | 2.50 | ▼.2 | 5.50 | ▼.5 | (3.00) | ▼1.6 | 9.50 | ▲2.2 | 4.25 | ▲.6 |

| Friday February 13th 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 1.30.26 | Net 2 Week ABPV Change |
| FEB 26 | ▼1.8 | ▼2.0 | 44.64 | 24.51 | ▲20.1 |
| MAR 26 | ▲.2 | ▲.6 | 31.16 | 25.73 | ▲5.4 |
| APR 26 | ▼.6 | ▼.2 | 49.07 | 43.93 | ▲5.1 |
| MAY 26 | ▼.5 | ▲.7 | 48.11 | 41.65 | ▲6.5 |
| JUN 26 | ▲.4 | ▲2.5 | 48.99 | 40.36 | ▲8.6 |
| JUL 26 | ▲.6 | ▲3.2 | 67.74 | 54.85 | ▲12.9 |
| SEP 26 | ▲1.0 | ▲3.8 | 64.63 | 52.38 | ▲12.3 |
| DEC 26 | ▲.6 | ▲4.7 | 70.51 | 59.27 | ▲11.2 |
| MAR 27 | ▲.6 | ▲4.4 | 75.32 | 64.34 | ▲11.0 |
| JUN 27 | ▲1.2 | ▲5.0 | 77.12 | 66.27 | ▲10.9 |
| SEP 27 | ▲.4 | ▲4.5 | 79.29 | 69.27 | ▲10.0 |
| DEC 27 | ▲3.0 | ▲6.0 | 80.6 | 71.85 | ▲8.8 |
| MAR 28 | ▲3.3 | ▲6.2 | 82.12 | 74.49 | ▲7.6 |
| JUN 28 | ▲4.1 | ▲6.5 | 83.81 | 75.3 | ▲8.5 |
| SEP 28 | ▲6.8 | ▲6.4 | 84.19 | 77.62 | ▲6.6 |
| DEC 28 | ▲6.6 | ▲6.4 | 86.33 | 80.2 | ▲6.1 |
| 0q feb26 | ▼7.0 | ▼8.8 | 117.36 | 70.27 | ▲47.1 |
| 0q mar26 | ▼2.6 | ▼3.3 | 84.91 | 71.2 | ▲13.7 |
| 0q apr26 | ▼2.0 | ▼2.0 | 88.69 | 74.16 | ▲14.5 |
| 0q may26 | ▼1.3 | ▼.5 | 87.55 | 73.32 | ▲14.2 |
| 0q jun26 | ▼.9 | ▲.4 | 86.44 | 72.87 | ▲13.6 |
| 0q jul26 | ▲.0 | ▲1.4 | 85.64 | 72.18 | ▲13.5 |
| 0q sep26 | ▲.7 | ▲3.3 | 86.7 | 72.84 | ▲13.9 |
| 0q dec26 | ▲.3 | ▲3.2 | 84.64 | 75.35 | ▲9.3 |
| 2q feb26 | ▼8.1 | ▼9.7 | 130.8 | 68.62 | ▲62.2 |
| 2q mar26 | ▼1.7 | ▼3.4 | 83.57 | 70.25 | ▲13.3 |
| 2q apr26 | ▼1.6 | ▼2.6 | 83.97 | 74.28 | ▲9.7 |
| 2q may26 | ▼1.0 | ▼1.8 | 83.21 | 74.58 | ▲8.6 |
| 2q jun26 | ▼1.5 | ▼2.1 | 82.61 | 75.03 | ▲7.6 |
| 2q jul26 | ▲.3 | ▲.6 | 83.59 | 75.04 | ▲8.6 |
| 2q sep26 | ▲.0 | ▲1.2 | 83.62 | 76.09 | ▲7.5 |
| 2q dec26 | ▼.3 | ▲1.5 | 82.72 | 78.24 | ▲4.5 |
| 3q feb26 | ▼8.2 | ▼10.6 | 66.8 | 67.14 | ▼.3 |
| 3q mar26 | ▼1.8 | ▼3.5 | 79.61 | 69.75 | ▲9.9 |
| 3q apr26 | ▼1.0 | ▼2.2 | 81.78 | 74.92 | ▲6.9 |
| 3q may26 | ▼1.3 | ▼1.5 | 81.6 | 75.11 | ▲6.5 |
| 3q jun26 | ▲.0 | ▼.7 | 81.79 | 76.56 | ▲5.2 |
| 3q jul26 | ▼.4 | ▼.4 | 81.45 | 76.54 | ▲4.9 |
| 3q sep26 | ▲1.1 | ▲.8 | 81.85 | 77.43 | ▲4.4 |
| 3q dec26 | ▲.5 | ▲.0 | 82.91 | 80.43 | ▲2.5 |

*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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