



Week 2/16/25-2/20/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	2/16/2026		2/17/2026		2/18/2026		2/19/2026		2/20/2026	
	Future Change	Straddle Change								
MAR 26			(0.75)	▼.3	(1.00)	▼.7	(0.50)	▼.1	(0.13)	▲.1
APR 26			(3.50)	▼.4	(0.50)	▼1.0	(2.50)	▼.0	(0.75)	▼.3
MAY 26			(3.50)	▼.4	(0.50)	▼.5	(2.50)	▲.4	(0.75)	▼.6
JUN 26			(3.50)	▼.4	(0.50)	▼.5	(2.50)	▲.3	(0.75)	▼.3
JUL 26			(4.50)	▼.0	(1.00)	▼1.0	(2.50)	▲.6	(0.75)	▼.7
AUG 26			(4.50)	▲.0	(1.00)	▲.5	(2.50)	▲.0	(0.75)	▼.9
SEP 26	n/a		(4.50)	▲.5	(1.00)	▼1.0	(2.50)	▲.5	(0.75)	▼.4
DEC 26	closed		(4.00)	▲1.0	(2.00)	▼.9	(2.00)	▲1.5	0.25	▼.2
MAR 27			(3.00)	▲.9	(2.50)	▼1.4	(1.50)	▲1.3	0.75	▼.6
JUN 27			(2.00)	▲1.4	(3.00)	▼1.4	(1.00)	▲1.0	1.00	▼.0
SEP 27			(1.00)	▲1.4	(3.00)	▼.9	(1.00)	▲.2	1.25	▼.4
DEC 27			(1.00)	▲1.4	(3.00)	▼1.3	(0.50)	▼.1	1.75	▼.1
MAR 28			(0.50)	▲2.9	(3.00)	▼2.4	0.00	▼.1	1.75	▲.4
JUN 28			0.00	▲1.9	(3.00)	▼1.8	0.00	▼1.1	1.75	▼.1
SEP 28			0.50	▲1.9	(3.00)	▼1.4	0.00	▼1.1	2.25	▲.4
DEC 28			0.00	▼1.0	(3.00)	▼2.0	0.50	▼.1	2.25	▼.1
0q mar26			(3.00)	▼1.1	(2.50)	▼.9	(1.50)	▼.5	0.75	▲.0
0q apr26			(2.00)	▼.1	(3.00)	▼1.4	(1.00)	▼.0	1.00	▼.3
0q may26			(2.00)	▼.1	(3.00)	▼1.9	(1.00)	▲.5	1.00	▼.3
0q jun26			(2.00)	▲.9	(3.00)	▼1.5	(1.00)	▼.5	1.00	▼.0
0q jul26			(1.00)	▲.5	(3.00)	▼1.6	(1.00)	▼.1	1.25	▼.5
0q aug26			(1.00)	▲.0	(3.00)	▼2.6	(1.00)	▲.4	1.25	▼.3
0q sep26			(1.00)	▲1.4	(3.00)	▼2.3	(1.00)	▲.5	1.25	▼.6
0q dec26			(1.00)	▲1.0	(3.00)	▼1.5	(0.50)	▲.4	1.75	▼.6
2q mar26			(0.50)	▼.5	(3.00)	▼1.2	0.00	▼.5	1.75	▼.3
2q apr26			0.00	▼.0	(3.00)	▼.7	0.00	▼.5	1.75	▼.1
2q may26			0.00	▼.0	(3.00)	▼1.3	0.00	▼.0	1.75	▼.2
2q jun26			0.00	▲.5	(3.00)	▼1.3	0.00	▼.5	1.75	▲.0
2q jul26			0.50	▼.0	(3.00)	▼1.1	0.00	▼.5	2.25	▲.3
2q aug26			0.50	▲.0	(3.00)	▼.6	0.00	▼.1	2.25	▲.0
2q sep26			0.50	▼.1	(3.00)	▼.6	0.00	▼.1	2.25	▼.3
2q dec26			0.00	▲.9	(3.00)	▼.6	0.50	▼.1	2.25	▼.2
3q mar26			0.00	▼.5	(3.00)	▼1.5	1.00	▲.0	1.75	▼.6
3q apr26			0.00	▼.5	(3.00)	▼1.4	1.50	▲.2	1.75	▼.1
3q may26			0.00	▼.0	(3.00)	▼1.8	1.50	▲.1	1.75	▼.2
3q jun26			0.00	▲.7	(3.00)	▼2.0	1.50	▲.1	1.75	▲.1
3q jul26			0.50	▼.1	(3.00)	▼.9	1.50	▼.6	1.75	▲.1
3q aug26			0.50	▲.0	(3.00)	▼.9	1.50	▼.6	1.75	▲.1
3q sep26			0.50	▲.9	(3.00)	▼1.7	1.50	▲.1	1.75	▼.4
3q dec26			0.50	▲.4	(3.00)	▼1.1	1.50	▲.5	1.75	▼.6

Friday February 20th 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
MAR 26	▼1.1	▼.9	27.57	28.02	▼.4
APR 26	▼1.7	▼2.3	39.03	52.99	▼14.0
MAY 26	▼1.2	▼1.6	39.93	50.87	▼10.9
JUN 26	▼1.0	▼.6	43.39	49.44	▼6.1
JUL 26	▼1.1	▼.6	63.74	64.38	▼.6
AUG 26	▼.4	n/a	62.72	0	n/a
SEP 26	▼.4	▲.7	62.11	61.04	▲1.1
DEC 26	▲1.4	▲1.9	69.94	66.58	▲3.4
MAR 27	▲.1	▲.7	71.59	70.36	▲1.2
JUN 27	▲.9	▲2.1	77.46	72.61	▲4.8
SEP 27	▼1.1	▼.7	77.9	74.81	▲3.1
DEC 27	▼.1	▲2.9	80.49	76.42	▲4.1
MAR 28	▲.8	▲4.1	82.46	78.62	▲3.8
JUN 28	▼1.2	▲2.9	83.45	78.89	▲4.6
SEP 28	▼.2	▲6.6	84.05	77.94	▲6.1
DEC 28	▼3.1	▲3.4	84.74	80.59	▲4.1
0q mar26	▼2.5	▼5.1	79.27	77.04	▲2.2
0q apr26	▼1.8	▼3.8	82.06	78.36	▲3.7
0q may26	▼1.9	▼3.2	81.48	78.4	▲3.1
0q jun26	▼1.2	▼2.0	81.9	78.15	▲3.8
0q jul26	▼1.7	▼1.6	83.24	79.13	▲4.1
0q aug26	▼2.4	n/a	84.52	0	n/a
0q sep26	▼1.1	▼.4	82	78.85	▲3.2
0q dec26	▼.7	▼.4	84.77	80.59	▲4.2
2q mar26	▼2.5	▼4.2	81.08	72	▲9.1
2q apr26	▼1.4	▼3.0	81.88	76.15	▲5.7
2q may26	▼1.6	▼2.6	81.38	76.62	▲4.8
2q jun26	▼1.4	▼2.9	81.25	77.65	▲3.6
2q jul26	▼1.4	▼1.2	82.23	78.25	▲4.0
2q aug26	▼.7	n/a	82.7	0	n/a
2q sep26	▼1.0	▼1.0	82.24	79.49	▲2.8
2q dec26	▲.0	▼.3	84.19	80.61	▲3.6
3q mar26	▼2.6	▼4.4	73.83	73.39	▲.4
3q apr26	▼1.8	▼2.8	78.28	75.95	▲2.3
3q may26	▼1.9	▼3.2	78.67	77.71	▲1.0
3q jun26	▼1.1	▼1.1	79.47	77.55	▲1.9
3q jul26	▼1.5	▼1.9	79.73	78.65	▲1.1
3q aug26	▼1.4	n/a	80.05	0	n/a
3q sep26	▼1.0	▲.1	80.22	78.09	▲2.1
3q dec26	▼.8	▼.3	82.28	81.09	▲1.2

\*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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