



Week 2/23/25-2/27/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	2/23/2026		2/24/2026		2/25/2026		2/26/2026		2/27/2026	
	Future Change	Straddle Change								
MAR 26	0.00	▼.0	(0.25)	▼.1	0.00	▼.5	0.50	▼.3	1.13	▲1.1
APR 26	1.00	▲.4	(1.50)	▼.5	(1.50)	▼.6	1.00	▲.0	4.25	▲2.0
MAY 26	1.00	▼.1	(1.50)	▼.5	(1.50)	▼.6	1.00	▲.0	4.25	▲2.4
JUN 26	1.00	▼.1	(1.50)	▲.0	(1.50)	▼1.1	1.00	▲.0	4.25	▲2.5
JUL 26	2.00	▲1.0	(2.50)	▼.6	(2.50)	▼1.4	1.50	▼.1	6.25	▲2.0
AUG 26	2.00	▲.5	(2.50)	▼.1	(2.50)	▼1.4	1.50	▼.1	6.25	▲2.0
SEP 26	2.00	▲.5	(2.50)	▼.6	(2.50)	▼1.4	1.50	▼.1	6.25	▲2.4
DEC 26	4.00	▲.4	(3.00)	▼.5	(3.00)	▼1.4	2.50	▲.0	8.25	▲2.8
MAR 27	6.00	▲.5	(3.50)	▼.3	(3.50)	▼1.7	3.00	▲.1	9.75	▲4.1
JUN 27	7.00	▲.9	(3.00)	▼.1	(4.00)	▼1.3	3.50	▼.2	10.25	▲3.7
SEP 27	7.50	▲.9	(2.00)	▼.1	(4.50)	▼1.3	3.50	▼.4	10.25	▲3.8
DEC 27	8.50	▲.8	(2.00)	▲.1	(4.50)	▼1.2	3.50	▼.9	10.25	▲4.2
MAR 28	9.50	▲1.8	(2.00)	▲.5	(4.00)	▼.8	3.00	▼.1	9.75	▲2.9
JUN 28	10.00	▲1.6	(1.50)	▼.1	(4.00)	▲.1	3.00	▼1.8	9.75	▲1.1
SEP 28	10.00	▲1.3	(1.50)	▲.8	(3.50)	▼.0	3.00	▼1.3	9.25	▲3.9
DEC 28	10.00	▼.5	(1.50)	▲1.5	(3.00)	▲.2	3.00	▼.3	8.75	▲.1
0q mar26	6.00	▼.1	(3.50)	▼.3	(3.50)	▼.8	3.00	▼.2	9.75	▲1.3
0q apr26	7.00	▼.3	(3.00)	▼.7	(4.00)	▼.9	3.50	▼.1	10.25	▲1.6
0q may26	7.00	▲.0	(3.00)	▼.8	(4.00)	▼1.0	3.50	▼.6	10.25	▲2.3
0q jun26	7.00	▼.1	(3.00)	▼.8	(4.00)	▼.5	3.50	▼.6	10.25	▲2.9
0q jul26	7.50	▲.5	(2.00)	▼1.6	(4.50)	▼1.5	3.50	▼.1	10.25	▲3.0
0q aug26	7.50	▲.9	(2.00)	▼1.6	(4.50)	▼1.5	3.50	▲.4	10.25	▲2.6
0q sep26	7.50	▲.4	(2.00)	▼1.1	(4.50)	▼.9	3.50	▼.3	10.25	▲3.1
0q dec26	8.50	▲.8	(2.00)	▼1.2	(4.50)	▼1.1	3.50	▼1.1	10.25	▲3.5
2q mar26	9.50	▼.1	(2.00)	▼.6	(4.00)	▼1.7	3.00	▼.2	9.75	▲.7
2q apr26	10.00	▼.1	(1.50)	▼1.5	(4.00)	▼1.0	3.00	▼.8	9.75	▲2.2
2q may26	10.00	▲.7	(1.50)	▼1.5	(4.00)	▼1.2	3.00	▼.9	9.75	▲2.2
2q jun26	10.00	▲.1	(1.50)	▼1.5	(4.00)	▼.7	3.00	▼.4	9.75	▲2.4
2q jul26	10.00	▲1.3	(1.50)	▼1.5	(3.50)	▼1.6	3.00	▼.0	9.25	▲2.7
2q aug26	10.00	▲1.3	(1.50)	▼1.5	(3.50)	▼1.1	3.00	▼.5	9.25	▲2.9
2q sep26	10.00	▲1.3	(1.50)	▼1.1	(3.50)	▼1.3	3.00	▼.8	9.25	▲2.5
2q dec26	10.00	▲1.0	(1.50)	▼1.0	(3.00)	▼1.5	3.00	▼.1	8.75	▲2.7
3q mar26	10.00	▼.5	(1.00)	▼.6	(3.00)	▼1.0	3.00	▼.5	8.75	▲.9
3q apr26	9.50	▲.1	(0.50)	▼1.2	(3.50)	▼1.1	3.50	▼.5	8.25	▲1.6
3q may26	9.50	▲.0	(0.50)	▼1.0	(3.50)	▼1.2	3.50	▼.4	8.25	▲1.9
3q jun26	9.50	▲.5	(0.50)	▼1.0	(3.50)	▼1.3	3.50	▼.3	8.25	▲2.3
3q jul26	9.50	▲.9	(0.50)	▼1.5	(3.50)	▼1.6	3.00	▼.0	8.25	▲1.7
3q aug26	9.50	▲.8	(0.50)	▼1.0	(3.50)	▼2.1	3.00	▼.0	8.25	▲1.8
3q sep26	9.50	▲.3	(0.50)	▼1.0	(3.50)	▼2.1	3.00	▼.0	8.25	▲2.0
3q dec26	9.50	▲.4	(0.50)	▼1.1	(3.00)	▼1.2	2.50	▼.4	8.25	▲2.1

Friday February 27th 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 2.17.26	Net 2 Week ABPV Change
MAR 26	▲.2	▼.6	33.81	28.89	▲4.9
APR 26	▲1.4	▼.8	54.04	48.36	▲5.7
MAY 26	▲1.3	▼.2	49.75	46.43	▲3.3
JUN 26	▲1.4	▼.2	50.01	47.45	▲2.6
JUL 26	▲.9	▼.6	66.05	67.25	▼1.2
AUG 26	▲.9	▼.1	64.58	65.76	▼1.2
SEP 26	▲.7	▲.2	64.84	64.8	▲.0
DEC 26	▲1.3	▲2.2	75.27	70.66	▲4.6
MAR 27	▲2.8	▲3.0	79.09	74.79	▲4.3
JUN 27	▲2.9	▲3.3	81.16	77.52	▲3.6
SEP 27	▲2.9	▲1.3	85.41	79.69	▲5.7
DEC 27	▲3.0	▲2.9	85.95	81.41	▲4.5
MAR 28	▲4.2	▲4.0	86.69	83.85	▲2.8
JUN 28	▲.9	▼.1	88.04	85.83	▲2.2
SEP 28	▲4.8	▲3.9	87.71	85.52	▲2.2
DEC 28	▲1.0	▼1.7	86.48	86.05	▲.4
0q mar26	▼.1	▼3.2	96.1	77.74	▲18.4
0q apr26	▼.4	▼2.5	97.98	88.24	▲9.7
0q may26	▼.1	▼2.2	93.27	87.61	▲5.7
0q jun26	▲.9	▼.8	91.63	86.95	▲4.7
0q jul26	▲.3	▼1.4	92.85	86.57	▲6.3
0q aug26	▲.9	▼2.3	91.44	87.61	▲3.8
0q sep26	▲1.2	▼.4	93.76	88.79	▲5.0
0q dec26	▲1.0	▲.3	91.08	85.87	▲5.2
2q mar26	▼2.0	▼4.8	99.86	81.74	▲18.1
2q apr26	▼1.3	▼3.0	91.33	82.82	▲8.5
2q may26	▼.7	▼2.5	89.08	83.35	▲5.7
2q jun26	▼.2	▼2.1	87.45	83.19	▲4.3
2q jul26	▲.9	▼1.2	89.59	83.05	▲6.5
2q aug26	▲1.0	▼.2	89.02	82.64	▲6.4
2q sep26	▲.6	▼1.1	86.15	83.1	▲3.1
2q dec26	▲1.1	▲.6	88.3	85.03	▲3.3
3q mar26	▼1.7	▼4.7	96.43	76.89	▲19.5
3q apr26	▼1.0	▼3.6	84.89	80	▲4.9
3q may26	▼.6	▼2.8	82.97	81.23	▲1.7
3q jun26	▲.3	▼1.4	83.35	81.92	▲1.4
3q jul26	▼.5	▼2.3	84.23	80.63	▲3.6
3q aug26	▼.5	▼1.7	84.74	81.42	▲3.3
3q sep26	▼.9	▼2.1	83.57	82.83	▲.7
3q dec26	▼.2	▼1.0	84.19	81.23	▲3.0

*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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