



Week 3/2/25-3/6/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	3/2/2026		3/3/2026		3/4/2026		3/5/2026		3/6/2026	
	Future Change	Straddle Change								
MAR 26	(2.00)	▲1.0	(0.25)	▼.1	(0.25)	▼.1	0.00	▼.0	1.13	▼.6
APR 26	(5.50)	▼.3	(1.00)	▲.9	(3.00)	▼.7	(2.00)	▲.9	6.75	▼.8
MAY 26	(5.50)	▼.8	(1.00)	▲1.4	(3.00)	▼.8	(2.00)	▲1.4	6.75	▲.2
JUN 26	(5.50)	▼.9	(1.00)	▲1.4	(3.00)	▼.8	(2.00)	▲.9	6.75	▲.5
JUL 26	(9.50)	▼1.2	(2.50)	▲2.2	(4.50)	▼2.0	(4.00)	▲2.7	8.75	▲1.7
AUG 26	(9.50)	▼.8	(2.50)	▲2.2	(4.50)	▼1.5	(4.00)	▲2.2	8.75	▲2.6
SEP 26	(9.50)	▼.9	(2.50)	▲2.7	(4.50)	▼2.5	(4.00)	▲3.2	8.75	▲2.6
DEC 26	(13.00)	▼.7	(4.00)	▲2.7	(4.50)	▼3.0	(6.00)	▲5.0	7.75	▲5.2
MAR 27	(14.50)	▼.7	(3.50)	▲3.4	(4.50)	▼2.5	(7.50)	▲4.5	7.25	▲6.8
JUN 27	(14.50)	▼.2	(2.00)	▲3.0	(5.00)	▼2.6	(8.50)	▲4.5	7.25	▲5.6
SEP 27	(13.50)	▼1.2	(1.00)	▲2.9	(5.00)	▼2.8	(8.50)	▲4.1	6.75	▲4.9
DEC 27	(12.50)	▼.5	0.00	▲1.9	(5.50)	▼2.3	(8.00)	▲4.3	6.75	▲5.1
MAR 28	(11.50)	▲1.4	0.50	▲1.4	(5.00)	▼3.9	(8.00)	▲4.4	6.25	▲4.7
JUN 28	(11.00)	▲1.5	0.50	▲3.6	(4.50)	▼4.2	(7.50)	▲4.7	5.75	▲4.1
SEP 28	(11.00)	▲1.5	0.50	▲1.9	(4.00)	▼3.8	(7.50)	▲5.5	5.75	▲4.4
DEC 28	(10.50)	▲2.3	0.50	▲2.0	(4.00)	▼3.8	(7.00)	▲4.9	5.25	▲4.5
0q mar26	(14.50)	▲1.2	(3.50)	▲2.3	(4.50)	▼2.8	(7.50)	▲1.5	7.25	▼1.6
0q apr26	(14.50)	▲.5	(2.00)	▲3.1	(5.00)	▼3.1	(8.50)	▲3.3	7.25	▲3.0
0q may26	(14.50)	▲.4	(2.00)	▲2.6	(5.00)	▼2.1	(8.50)	▲3.9	7.25	▲4.4
0q jun26	(14.50)	▲.7	(2.00)	▲2.6	(5.00)	▼2.6	(8.50)	▲4.3	7.25	▲4.4
0q jul26	(13.50)	▼.4	(1.00)	▲2.9	(5.00)	▼3.4	(8.50)	▲5.0	6.75	▲4.0
0q aug26	(13.50)	▲.2	(1.00)	▲2.9	(5.00)	▼3.0	(8.50)	▲4.6	6.75	▲4.7
0q sep26	(13.50)	▲.7	(1.00)	▲4.0	(5.00)	▼4.0	(8.50)	▲4.5	6.75	▲4.2
0q dec26	(12.50)	▼.1	0.00	▲2.4	(5.50)	▼3.0	(8.00)	▲4.7	6.75	▲3.8
2q mar26	(11.50)	▼.5	0.50	▲.5	(5.00)	▼1.9	(8.00)	▲.6	6.25	▼1.9
2q apr26	(11.00)	▼.3	0.50	▲1.0	(4.50)	▼2.9	(7.50)	▲2.4	5.75	▲1.0
2q may26	(11.00)	▲.0	0.50	▲1.0	(4.50)	▼2.9	(7.50)	▲2.2	5.75	▲1.8
2q jun26	(11.00)	▲.4	0.50	▲.5	(4.50)	▼1.9	(7.50)	▲2.7	5.75	▲1.7
2q jul26	(11.00)	▲.2	0.50	▲.5	(4.00)	▼2.8	(7.50)	▲2.9	5.75	▲2.0
2q aug26	(11.00)	▲.1	0.50	▲.5	(4.00)	▼2.9	(7.50)	▲2.9	5.75	▲2.4
2q sep26	(11.00)	▲.7	0.50	▲.9	(4.00)	▼2.4	(7.50)	▲3.2	5.75	▲1.4
2q dec26	(10.50)	▲.3	0.50	▲.9	(4.00)	▼3.1	(7.00)	▲3.6	5.25	▲2.3
3q mar26	(10.50)	▼.1	0.50	▲.6	(3.50)	▼1.9	(6.50)	▲1.2	4.75	▼1.2
3q apr26	(10.00)	▼.1	0.50	▲.9	(3.50)	▼1.8	(6.00)	▲1.0	4.75	▲1.4
3q may26	(10.00)	▼.2	0.50	▲1.4	(3.50)	▼2.9	(6.00)	▲2.6	4.75	▲1.8
3q jun26	(10.00)	▲.5	0.50	▲.9	(3.50)	▼2.9	(6.00)	▲2.2	4.75	▲2.2
3q jul26	(9.50)	▲.5	0.50	▲1.0	(3.50)	▼2.7	(6.00)	▲3.0	4.75	▲1.5
3q aug26	(9.50)	▼.0	0.50	▲1.0	(3.50)	▼2.7	(6.00)	▲3.2	4.75	▲1.7
3q sep26	(9.50)	▼.6	0.50	▲1.4	(3.50)	▼3.2	(6.00)	▲3.1	4.75	▲2.6
3q dec26	(9.50)	▲.1	0.50	▲.2	(3.00)	▼1.6	(6.00)	▲2.5	4.75	▲1.6

Friday March 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 2.20.26	Net 2 Week ABPV Change
MAR 26	▲.1	▼.1	32.02	16.04	▲16.0
APR 26	▼.1	▲1.3	49.56	37.61	▲12.0
MAY 26	▲1.4	▲2.0	47.4	39.11	▲8.3
JUN 26	▲1.1	▲2.1	47.99	42.09	▲5.9
JUL 26	▲3.5	▲4.4	71.95	62.64	▲9.3
AUG 26	▲4.7	▲5.6	71.48	61.52	▲10.0
SEP 26	▲5.1	▲5.5	71.13	61.64	▲9.5
DEC 26	▲9.1	▲10.2	83.01	69.4	▲13.6
MAR 27	▲11.5	▲14.1	88.82	72.06	▲16.8
JUN 27	▲10.3	▲12.7	92.42	74.66	▲17.8
SEP 27	▲5.1	▲8.1	93.71	77.42	▲16.3
DEC 27	▲8.5	▲11.3	95.13	80.53	▲14.6
MAR 28	▲7.9	▲11.9	95.05	81.54	▲13.5
JUN 28	▲9.8	▲12.1	96.29	83.93	▲12.4
SEP 28	▲9.5	▲13.8	96.52	83.66	▲12.9
DEC 28	▲9.8	▲13.9	94.09	85.06	▲9.0
0q mar26	▲.5	▲.1	113.15	74.72	▲38.4
0q apr26	▲6.8	▲6.7	115.51	81.18	▲34.3
0q may26	▲9.3	▲9.4	109.88	81.47	▲28.4
0q jun26	▲9.3	▲10.3	105.75	80.18	▲25.6
0q jul26	▲8.0	▲8.1	105.11	83.73	▲21.4
0q aug26	▲9.4	▲10.5	103.88	83.12	▲20.8
0q sep26	▲9.4	▲9.8	102.93	81.23	▲21.7
0q dec26	▲7.9	▲8.9	101.1	84.44	▲16.7
2q mar26	▼3.3	▼4.5	104.66	74.72	▲29.9
2q apr26	▲1.3	▲.5	103.2	81.02	▲22.2
2q may26	▲2.1	▲1.7	98.38	81.38	▲17.0
2q jun26	▲3.4	▲3.2	95.97	80.11	▲15.9
2q jul26	▲2.7	▲3.4	94.91	80.19	▲14.7
2q aug26	▲3.0	▲3.7	94.38	81.79	▲12.6
2q sep26	▲3.8	▲4.9	93.67	81.39	▲12.3
2q dec26	▲4.0	▲5.1	93.3	83.47	▲9.8
3q mar26	▼1.4	▼3.3	97.9	71.46	▲26.4
3q apr26	▲1.5	▲.9	95.36	76.54	▲18.8
3q may26	▲2.7	▲2.1	92.82	78.01	▲14.8
3q jun26	▲2.9	▲3.2	91.82	78.32	▲13.5
3q jul26	▲3.3	▲2.7	90.67	78.76	▲11.9
3q aug26	▲3.1	▲2.3	90.2	80.56	▲9.6
3q sep26	▲3.5	▲3.1	90.27	80.27	▲10.0
3q dec26	▲2.8	▲2.4	88.98	82.3	▲6.7

*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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