



Week 3/16/25-3/20/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	3/16/2026		3/17/2026		3/18/2026		3/19/2026		3/20/2026	
	Future Change	Straddle Change								
APR 26	1.00	▼2.0	(0.50)	▼.5	(3.50)	▼.2	(6.00)	▲2.9	(3.75)	▲3.0
MAY 26	1.00	▼2.5	(0.50)	▼2.0	(3.50)	▼.0	(6.00)	▲7.4	(3.75)	▲5.1
JUN 26	1.00	▼3.5	(0.50)	▼2.5	(3.50)	▼.1	(6.00)	▲10.8	(3.75)	▲5.2
JUL 26	3.50	▼6.3	0.50	▼2.5	(7.00)	▼.4	(13.00)	▲11.0	(12.25)	▲1.7
AUG 26	3.50	▼6.3	0.50	▼3.0	(7.00)	▲.1	(13.00)	▲11.2	(12.25)	▲1.5
SEP 26	3.50	▼6.9	0.50	▼3.0	(7.00)	▲.5	(13.00)	▲12.0	(12.25)	▲1.4
DEC 26	5.50	▼6.9	1.00	▼4.6	(9.00)	▲1.1	(16.50)	▲12.3	(17.25)	▲11.5
MAR 27	7.00	▼8.0	1.00	▼4.1	(9.00)	▲1.6	(17.50)	▲10.7	(17.25)	▲14.0
JUN 27	8.00	▼6.7	1.50	▼4.6	(8.50)	▲2.1	(14.00)	▲9.9	(14.25)	▲10.4
SEP 27	8.00	▼6.0	1.50	▼3.6	(8.00)	▲.8	(9.00)	▲9.8	(9.75)	▲7.0
DEC 27	8.00	▼5.5	1.50	▼3.3	(7.50)	▲.1	(6.00)	▲9.1	(7.75)	▲5.8
MAR 28	7.50	▼4.1	1.50	▼4.1	(7.00)	▲.1	(5.00)	▲7.9	(7.75)	▲8.8
JUN 28	7.00	▼4.0	2.00	▼4.6	(7.00)	▲.8	(4.50)	▲6.6	(8.75)	▲8.5
SEP 28	6.50	▼6.1	2.00	▼4.7	(6.50)	▲1.6	(4.50)	▲6.8	(9.25)	▲7.4
DEC 28	6.50	▼5.9	2.00	▼3.6	(6.50)	▲.7	(4.50)	▲6.8	(9.25)	▲7.6
MAR 29	6.00	▼6.6	2.00	▼3.8	(6.00)	▼.1	(4.50)	▲7.2	(9.25)	▲7.5
0q apr26	8.00	▼7.7	1.50	▼1.1	(8.50)	▼1.5	(14.00)	▲2.8	(14.25)	▲5.2
0q may26	8.00	▼7.3	1.50	▼2.1	(8.50)	▼.3	(14.00)	▲4.9	(14.25)	▲4.1
0q jun26	8.00	▼7.3	1.50	▼3.1	(8.50)	▲.6	(14.00)	▲6.2	(14.25)	▲7.2
0q jul26	8.00	▼7.2	1.50	▼3.1	(8.00)	▲.8	(9.00)	▲7.3	(9.75)	▲7.1
0q aug26	8.00	▼6.7	1.50	▼3.1	(8.00)	▲.3	(9.00)	▲7.4	(9.75)	▲8.1
0q sep26	8.00	▼6.5	1.50	▼3.1	(8.00)	▲.2	(9.00)	▲7.9	(9.75)	▲8.8
0q dec26	8.00	▼6.3	1.50	▼3.0	(7.50)	▲1.1	(6.00)	▲7.4	(7.75)	▲8.2
0q mar27	7.50	▼4.9	1.50	▼3.6	(7.00)	▲1.5	(5.00)	▲5.9	(7.75)	▲6.5
2q apr26	7.00	▼4.3	2.00	▼.5	(7.00)	▼.7	(4.50)	▲2.1	(8.75)	▲2.5
2q may26	7.00	▼5.5	2.00	▼1.1	(7.00)	▲.0	(4.50)	▲2.9	(8.75)	▲3.6
2q jun26	7.00	▼5.6	2.00	▼1.6	(7.00)	▲.4	(4.50)	▲4.3	(8.75)	▲6.5
2q jul26	6.50	▼4.5	2.00	▼2.0	(6.50)	▲.1	(4.50)	▲5.1	(9.25)	▲6.3
2q aug26	6.50	▼4.0	2.00	▼3.0	(6.50)	▲.5	(4.50)	▲5.5	(9.25)	▲6.0
2q sep26	6.50	▼4.5	2.00	▼2.0	(6.50)	▲.0	(4.50)	▲6.0	(9.25)	▲5.7
2q dec26	6.50	▼4.1	2.00	▼2.1	(6.50)	▲.3	(4.50)	▲7.9	(9.25)	▲4.3
2q mar27	6.00	▼3.5	2.00	▼2.0	(6.00)	▲.5	(4.50)	▲6.0	(9.25)	▲4.5
3q apr26	5.50	▼3.3	2.50	▼1.5	(5.50)	▼.7	(4.50)	▲1.4	(9.75)	▲2.4
3q may26	5.50	▼3.7	2.50	▼2.2	(5.50)	▲.5	(4.50)	▲1.9	(9.75)	▲3.8
3q jun26	5.50	▼3.4	2.50	▼1.8	(5.50)	▼.1	(4.50)	▲2.9	(9.75)	▲4.7
3q jul26	5.00	▼3.9	2.50	▼1.6	(5.00)	▲.5	(4.00)	▲3.2	(9.75)	▲4.9
3q aug26	5.00	▼2.9	2.50	▼2.1	(5.00)	▲.5	(4.00)	▲3.7	(9.75)	▲4.1
3q sep26	5.00	▼4.0	2.50	▼1.6	(5.00)	▲.5	(4.00)	▲4.2	(9.75)	▲3.8
3q dec26	5.00	▼3.6	2.50	▼2.0	(5.00)	▲.7	(3.50)	▲6.1	(10.25)	▲2.9
3q mar27	5.00	▼2.7	2.50	▲2.6	(5.00)	▲.4	(3.00)	▲4.4	(10.25)	▲2.7

Friday March 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 3.6.26	Net 2 Week ABPV Change
APR 26	▲3.1	▲4.5	80.19	42.76	▲37.4
MAY 26	▲7.9	▲10.6	76.52	41.69	▲34.8
JUN 26	▲9.8	▲13.6	72.55	42.87	▲29.7
JUL 26	▲3.5	▲13.2	112.73	69.44	▲43.3
AUG 26	▲3.4	▲13.4	109.23	69.01	▲40.2
SEP 26	▲4.1	▲14.4	106.76	69.27	▲37.5
DEC 26	▲13.5	▲23.5	114.43	82.78	▲31.7
MAR 27	▲14.2	▲26.3	122.86	88.96	▲33.9
JUN 27	▲10.9	▲24.0	121.55	91.55	▲30.0
SEP 27	▲8.1	▲25.4	117.98	93.4	▲24.6
DEC 27	▲9.5	▲20.0	116.35	95.11	▲21.2
MAR 28	▲8.6	▲19.1	107.92	94.65	▲13.3
JUN 28	▲7.3	▲16.2	107.18	95.71	▲11.5
SEP 28	▲5.0	▲11.6	107.22	97.41	▲9.8
DEC 28	▲5.6	▲13.7	103.88	97.7	▲6.2
MAR 29	▲4.2	n/a	105.43	n/a	▲.0
0q apr26	▼2.2	▲3.7	169.51	114.71	▲54.8
0q may26	▼.7	▲9.2	158.6	110.7	▲47.9
0q jun26	▲3.5	▲15.0	154.26	105.22	▲49.0
0q jul26	▲5.0	▲15.9	143.93	103.61	▲40.3
0q aug26	▲6.0	▲16.3	138.9	103.02	▲35.9
0q sep26	▲7.3	▲18.3	136.6	102.74	▲33.9
0q dec26	▲7.3	▲17.4	126.83	101.72	▲25.1
0q mar27	▲5.3	n/a	120.85	n/a	▲.0
2q apr26	▼.9	▲.7	126.26	101.52	▲24.7
2q may26	▼.1	▲3.5	121.98	98.56	▲23.4
2q jun26	▲4.0	▲9.5	122.79	96.1	▲26.7
2q jul26	▲5.0	▲10.6	120.79	94.82	▲26.0
2q aug26	▲5.0	▲12.0	119.27	93.35	▲25.9
2q sep26	▲5.2	▲11.7	117.15	93.12	▲24.0
2q dec26	▲6.3	▲14.0	112.35	92.2	▲20.2
2q mar27	▲5.4	n/a	108.66	n/a	▲.0
3q apr26	▼1.7	▼.8	114.45	92.76	▲21.7
3q may26	▲.3	▲3.2	111.63	91.1	▲20.5
3q jun26	▲2.2	▲5.5	111.63	91.01	▲20.6
3q jul26	▲3.1	▲6.5	111.53	90.81	▲20.7
3q aug26	▲3.3	▲7.9	109.7	89.84	▲19.9
3q sep26	▲3.0	▲8.6	107.88	88.59	▲19.3
3q dec26	▲4.1	▲9.1	106.73	89.45	▲17.3
3q mar27	▲7.3	n/a	102.44	n/a	▲.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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