



Week 3/23/25-3/27/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	3/23/2026		3/24/2026		3/25/2026		3/26/2026		3/27/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change
APR 26	3.00	▼3.0	(4.50)	▲1.9	3.00	▼2.6	(2.50)	▲1.7	3.75	▼3.4
MAY 26	3.00	▼6.2	(4.50)	▲2.2	3.00	▼4.1	(2.50)	▲4.6	3.75	▼3.9
JUN 26	3.00	▼7.8	(4.50)	▲3.2	3.00	▼5.1	(2.50)	▲4.6	3.75	▼3.7
JUL 26	6.50	▼5.5	(9.50)	▲4.0	5.50	▼7.2	(6.50)	▲6.6	6.75	▼3.6
AUG 26	6.50	▼6.0	(9.50)	▲4.4	5.50	▼7.8	(6.50)	▲6.1	6.75	▼3.7
SEP 26	6.50	▼6.0	(9.50)	▲3.9	5.50	▼7.8	(6.50)	▲6.1	6.75	▼4.2
DEC 26	9.50	▼5.9	(12.50)	▲4.8	6.50	▼8.4	(10.00)	▲9.3	8.75	▼3.4
MAR 27	10.00	▼6.6	(12.50)	▲4.3	7.50	▼7.1	(12.50)	▲8.7	9.75	▼2.3
JUN 27	9.50	▼4.8	(12.50)	▲4.6	7.50	▼6.2	(13.50)	▲6.0	9.25	▼.9
SEP 27	9.50	▼4.8	(12.00)	▲3.3	6.50	▼5.2	(13.00)	▲7.4	7.25	▼1.9
DEC 27	9.50	▼3.8	(11.00)	▲2.7	6.00	▼5.5	(12.00)	▲6.4	5.75	▼1.3
MAR 28	8.00	▼6.4	(9.50)	▲3.1	6.00	▼4.6	(11.50)	▲7.4	4.25	▲.4
JUN 28	6.50	▼6.0	(8.00)	▲1.7	6.50	▼3.4	(11.50)	▲6.9	3.25	▼.6
SEP 28	5.50	▼5.9	(7.00)	▲2.1	6.50	▼3.9	(11.00)	▲6.7	2.75	▼.7
DEC 28	4.50	▼3.7	(6.50)	▲2.4	6.50	▼2.9	(10.50)	▲7.2	1.75	▲.1
MAR 29	3.50	▼3.7	(5.50)	▲1.5	6.50	▼2.4	(10.50)	▲6.8	1.25	▲.1
0q apr26	9.50	▼6.3	(12.50)	▲2.6	7.50	▼1.8	(13.50)	▲2.8	9.25	▼3.1
0q may26	9.50	▼8.2	(12.50)	▲2.7	7.50	▼1.1	(13.50)	▲4.8	9.25	▼2.6
0q jun26	9.50	▼9.9	(12.50)	▲4.6	7.50	▼2.2	(13.50)	▲4.7	9.25	▼2.2
0q jul26	9.50	▼9.9	(12.00)	▲3.9	6.50	▼2.7	(13.00)	▲4.0	7.25	▼.9
0q aug26	9.50	▼8.7	(12.00)	▲2.9	6.50	▼3.3	(13.00)	▲3.9	7.25	▼.5
0q sep26	9.50	▼8.8	(12.00)	▲2.6	6.50	▼2.8	(13.00)	▲4.6	7.25	▼1.0
0q dec26	9.50	▼7.9	(11.00)	▲3.1	6.00	▼3.7	(12.00)	▲5.4	5.75	▲.0
0q mar27	8.00	▼8.0	(9.50)	▲2.5	6.00	▼2.8	(11.50)	▲5.2	4.25	▲.5
2q apr26	6.50	▼2.5	(8.00)	▼.1	6.50	▲.4	(11.50)	▲2.5	3.25	▼2.3
2q may26	6.50	▼5.2	(8.00)	▲1.7	6.50	▼1.0	(11.50)	▲2.4	3.25	▼1.1
2q jun26	6.50	▼4.3	(8.00)	▲1.7	6.50	▼1.6	(11.50)	▲2.2	3.25	▼.6
2q jul26	5.50	▼5.0	(7.00)	▲2.1	6.50	▼2.4	(11.00)	▲1.5	2.75	▼.5
2q aug26	5.50	▼5.0	(7.00)	▲2.3	6.50	▼3.0	(11.00)	▲2.7	2.75	▼1.3
2q sep26	5.50	▼6.0	(7.00)	▲2.3	6.50	▼3.5	(11.00)	▲2.6	2.75	▼.5
2q dec26	4.50	▼5.0	(6.50)	▲2.1	6.50	▼4.1	(10.50)	▲4.2	1.75	▼1.1
2q mar27	3.50	▼5.9	(5.50)	▲2.3	6.50	▼2.5	(10.50)	▲2.4	1.25	▼.1
3q apr26	3.50	▼3.2	(5.00)	▲.2	6.00	▼.4	(10.00)	▲.5	0.75	▼1.2
3q may26	3.50	▼5.2	(5.00)	▲1.6	6.00	▼.8	(10.00)	▲1.0	0.75	▼.7
3q jun26	3.50	▼4.7	(5.00)	▲1.1	6.00	▼1.7	(10.00)	▲1.4	0.75	▼1.0
3q jul26	3.50	▼5.0	(4.50)	▲1.3	6.00	▼1.5	(10.00)	▲2.2	0.25	▼1.6
3q aug26	3.50	▼5.0	(4.50)	▲.8	6.00	▼2.0	(10.00)	▲2.0	0.25	▼1.1
3q sep26	3.50	▼6.0	(4.50)	▲1.8	6.00	▼2.0	(10.00)	▲2.2	0.25	▼1.3
3q dec26	3.00	▼6.0	(4.50)	▲1.4	6.00	▼2.6	(10.00)	▲2.4	0.25	▼.8
3q mar27	3.00	▼5.4	(4.50)	▲1.2	6.00	▼2.0	(9.50)	▲2.2	(0.75)	▼.4

Friday March 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 3.16.26	Net 2 Week ABPV Change
APR 26	▼5.5	▼2.2	57.61	42.1	▲15.5
MAY 26	▼7.3	▲.6	51.69	41.12	▲10.6
JUN 26	▼8.7	▲.9	47.8	40.72	▲7.1
JUL 26	▼5.7	▲4.6	97.69	72.92	▲24.8
AUG 26	▼6.9	▲5.0	92.31	72.76	▲19.6
SEP 26	▼8.0	▲4.6	89.54	71.7	▲17.8
DEC 26	▼3.7	▲10.1	110.59	84.5	▲26.1
MAR 27	▼3.0	▲11.1	120.02	93.91	▲26.1
JUN 27	▼1.2	▲10.7	122.05	99.92	▲22.1
SEP 27	▼1.3	▲9.4	122.21	101.25	▲21.0
DEC 27	▼4.3	▲7.8	118.4	101.46	▲16.9
MAR 28	▼.2	▲9.7	118.27	102.5	▲15.8
JUN 28	▼1.4	▲6.9	116.87	102.85	▲14.0
SEP 28	▼1.7	▲4.3	115.87	102.39	▲13.5
DEC 28	▲3.0	▲10.3	115.72	99.82	▲15.9
MAR 29	▲2.4	▲7.3	115.32	101.08	▲14.2
0q apr26	▼5.8	▼7.2	197.12	121.61	▲75.5
0q may26	▼4.4	▼2.3	163.25	120.3	▲43.0
0q jun26	▼5.0	▼.4	153.25	117.07	▲36.2
0q jul26	▼5.6	▲.1	142.96	112.96	▲30.0
0q aug26	▼5.7	▲1.6	137.82	111.76	▲26.1
0q sep26	▼5.4	▲3.5	135.72	110.4	▲25.3
0q dec26	▼3.1	▲6.4	128.52	107.11	▲21.4
0q mar27	▼2.6	▲5.7	124.34	106.91	▲17.4
2q apr26	▼2.0	▼2.4	160.27	97.12	▲63.2
2q may26	▼3.2	▼.3	138.25	98.25	▲40.0
2q jun26	▼2.6	▲2.9	131.11	97.37	▲33.7
2q jul26	▼4.3	▲2.7	125.1	98.81	▲26.3
2q aug26	▼4.3	▲3.3	121.37	99.37	▲22.0
2q sep26	▼5.2	▲3.3	120.18	98.07	▲22.1
2q dec26	▼3.9	▲4.9	114.36	97.53	▲16.8
2q mar27	▼3.8	▲4.3	110.37	97.14	▲13.2
3q apr26	▼4.1	▼4.8	131.21	92.12	▲39.1
3q may26	▼4.1	▼1.8	116.54	93.83	▲22.7
3q jun26	▼4.9	▼.6	113.02	93.12	▲19.9
3q jul26	▼4.5	▼2.2	113.43	92.16	▲21.3
3q aug26	▼5.2	▲.1	110.82	94.52	▲16.3
3q sep26	▼5.3	▼.1	109.11	92.68	▲16.4
3q dec26	▼5.5	▲1.3	104.87	92.98	▲11.9
3q mar27	▼4.3	▲5.6	102.99	86.66	▲16.3

\*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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