



Week 3/30/25-4/3/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	3/30/2026		3/31/2026		4/1/2026		4/2/2026		4/3/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change
APR 26	3.00	▼1.3	1.50	▼.7	(0.50)	▼.4	1.00	▲.3	(1.75)	▼1.7
MAY 26	3.00	▼1.4	1.50	▼2.6	(0.50)	▲.0	1.00	▲.4	(1.75)	▼1.8
JUN 26	3.00	▼.9	1.50	▼3.1	(0.50)	▲.0	1.00	▲.4	(1.75)	▼1.7
JUL 26	7.00	▼2.6	2.50	▼6.1	0.00	▼.0	0.00	▲1.0	(3.75)	▼2.6
AUG 26	7.00	▼3.2	2.50	▼6.6	0.00	▼.0	0.00	▲1.5	(3.75)	▼2.3
SEP 26	7.00	▼3.2	2.50	▼7.1	0.00	▼.0	0.00	▲1.0	(3.75)	▼1.5
DEC 26	9.50	▼3.6	3.50	▼8.0	1.00	▼1.6	(0.50)	▲1.4	(5.25)	▼2.4
MAR 27	10.50	▼2.3	3.00	▼8.6	1.00	▼2.6	0.00	▲.9	(6.25)	▼2.1
JUN 27	10.50	▼2.6	2.00	▼7.5	0.00	▼3.6	0.00	▲.9	(6.25)	▼1.9
SEP 27	9.00	▼2.7	2.00	▼6.1	(1.50)	▼5.1	0.00	▼.1	(5.25)	▼.6
DEC 27	8.00	▼2.5	2.00	▼5.3	(2.50)	▼3.4	0.00	▼.6	(4.75)	▼1.8
MAR 28	7.50	▼3.6	2.50	▼6.6	(3.50)	▼4.7	0.50	▲.4	(4.25)	▼1.8
JUN 28	7.00	▼3.1	3.00	▼6.3	(3.50)	▼3.3	0.50	▼1.1	(4.25)	▼1.1
SEP 28	7.00	▼3.3	3.00	▼4.9	(3.00)	▼3.4	0.50	▼1.1	(4.25)	▼.3
DEC 28	7.00	▼1.1	3.50	▼.8	(3.00)	#	0.50	▼.0	(4.25)	▼.2
MAR 29	7.00	▼1.4	3.50	▼.2	(3.00)	#	0.50	▲.2	(3.75)	▼.2
0q apr26	10.50	▼4.1	2.00	▼4.5	0.00	▼2.5	0.00	▼.5	(6.25)	▼4.7
0q may26	10.50	▼4.6	2.00	▼6.0	0.00	▼2.0	0.00	▼.5	(6.25)	▼1.9
0q jun26	10.50	▼5.3	2.00	▼6.0	0.00	▼2.5	0.00	▲.4	(6.25)	▼2.2
0q jul26	9.00	▼4.3	2.00	▼7.0	(1.50)	▼1.0	0.00	▼.1	(5.25)	▼1.4
0q aug26	9.00	▼3.8	2.00	▼7.0	(1.50)	▼1.0	0.00	▲.4	(5.25)	▼1.2
0q sep26	9.00	▼4.3	2.00	▼6.5	(1.50)	▼1.0	0.00	▼.1	(5.25)	▼1.5
0q dec26	8.00	▼4.3	2.00	▼6.0	(2.50)	▼.7	0.00	▼.6	(4.75)	▼.4
0q mar27	7.50	▼3.7	2.50	▼6.3	(3.50)	▼1.2	0.50	▼.1	(4.25)	▼1.5
2q apr26	7.00	▼3.3	3.00	▼2.4	(3.50)	▼1.4	0.50	▼1.0	(4.25)	▼3.0
2q may26	7.00	▼3.8	3.00	▼3.5	(3.50)	▼2.2	0.50	▼.5	(4.25)	▼1.9
2q jun26	7.00	▼3.5	3.00	▼4.0	(3.50)	▼1.3	0.50	▼.5	(4.25)	▼1.4
2q jul26	7.00	▼3.3	3.00	▼4.1	(3.00)	▼1.5	0.50	▼.6	(4.25)	▼1.8
2q aug26	7.00	▼2.8	3.00	▼4.6	(3.00)	▼1.0	0.50	▼.6	(4.25)	▼1.6
2q sep26	7.00	▼2.3	3.00	▼4.6	(3.00)	▼1.5	0.50	▼.1	(4.25)	▼1.9
2q dec26	7.00	▼2.4	3.50	▼4.0	(3.00)	▼2.1	0.50	▲.4	(4.25)	▼2.5
2q mar27	7.00	▼.9	3.50	▼4.7	(3.00)	▼1.9	0.50	▼.1	(3.75)	▼1.5
3q apr26	6.50	▼2.2	4.00	▼2.6	(3.00)	▼1.4	0.50	▼1.1	(3.75)	▼1.4
3q may26	6.50	▼2.9	4.00	▼2.9	(3.00)	▼1.2	0.50	▼1.6	(3.75)	▼.9
3q jun26	6.50	▼2.9	4.00	▼3.3	(3.00)	▼1.8	0.50	▼.1	(3.75)	▼1.4
3q jul26	6.50	▼3.6	4.00	▼2.5	(2.50)	▼1.5	0.50	▲1.0	(3.75)	▼2.4
3q aug26	6.50	▼2.7	4.00	▼2.6	(2.50)	▼2.5	0.50	▲1.4	(3.75)	▼1.6
3q sep26	6.50	▼2.2	4.00	▼3.1	(2.50)	▼2.0	0.50	▲1.9	(3.75)	▼2.6
3q dec26	6.50	▼1.3	4.00	▼3.4	(2.50)	▼1.7	0.50	▲.9	(3.75)	▼1.6
3q mar27	7.00	▼1.5	4.00	▼3.5	(2.50)	▼1.2	0.50	▼1.6	(3.25)	▼.3

Friday April 3rd 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 3.20.26	Net 2 Week ABPV Change
APR 26	▼3.9	▼9.1	47.43	82.06	▼34.6
MAY 26	▼5.5	▼12.4	37.44	78.31	▼40.9
JUN 26	▼5.4	▼13.5	36.88	74.96	▼38.1
JUL 26	▼10.4	▼15.6	72.82	111.18	▼38.4
AUG 26	▼10.6	▼17.0	71.53	107.86	▼36.3
SEP 26	▼10.9	▼17.9	69.61	104.79	▼35.2
DEC 26	▼14.1	▼17.8	89.69	114.05	▼24.4
MAR 27	▼14.7	▼17.0	101.69	122.52	▼20.8
JUN 27	▼14.8	▼16.0	105.44	122.36	▼16.9
SEP 27	▼14.7	▼15.0	105.73	120.67	▼14.9
DEC 27	▼8.3	▼12.1	104.98	117.32	▼12.3
MAR 28	▼16.3	▼16.2	105.79	118	▼12.2
JUN 28	▼15.0	▼15.9	105.06	116.23	▼11.2
SEP 28	▼13.0	▼14.7	104.26	114.94	▼10.7
DEC 28	▼13.0	▼10.6	104.48	112.07	▼7.6
MAR 29	▼12.8	▼10.9	104.75	112.44	▼7.7
0q apr26	▼16.3	▼21.3	127.84	184.18	▼56.3
0q may26	▼15.1	▼18.5	121.78	163.88	▼42.1
0q jun26	▼15.6	▼19.6	118.35	158.53	▼40.2
0q jul26	▼13.7	▼19.1	115.44	148.15	▼32.7
0q aug26	▼12.6	▼18.5	116.19	144.06	▼27.9
0q sep26	▼13.5	▼18.6	115.18	141.78	▼26.6
0q dec26	▼12.0	▼15.1	111.47	131.78	▼20.3
0q mar27	▼12.6	▼15.3	108.57	125.81	▼17.2
2q apr26	▼11.1	▼12.9	112.14	137.81	▼25.7
2q may26	▼11.9	▼15.1	102.59	134.31	▼31.7
2q jun26	▼10.7	▼13.3	103.32	131.56	▼28.2
2q jul26	▼11.2	▼15.5	102.56	130.76	▼28.2
2q aug26	▼10.6	▼14.6	103.05	127.92	▼24.9
2q sep26	▼10.4	▼15.5	103.19	126.02	▼22.8
2q dec26	▼10.6	▼14.0	99.6	118.03	▼18.4
2q mar27	▼9.1	▼12.9	98.83	113.91	▼15.1
3q apr26	▼8.8	▼13.2	98.4	127.21	▼28.8
3q may26	▼9.4	▼13.3	91.6	121.51	▼29.9
3q jun26	▼9.5	▼13.9	91.84	119.72	▼27.9
3q jul26	▼9.1	▼13.0	92.55	116.32	▼23.8
3q aug26	▼7.9	▼13.1	94.51	115.35	▼20.8
3q sep26	▼8.0	▼13.0	93.96	113.53	▼19.6
3q dec26	▼7.0	▼12.8	93.97	111.24	▼17.3
3q mar27	▼8.1	▼12.1	93.51	106.71	▼13.2

*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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