

Week 11/17/25-11/21/25 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	11/17/2025		11/18/2025		11/19/2025		11/20/2025		11/21/2025	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change
DEC 25	(1.00)	▼.5	1.50	▲.0	(2.50)	▼3.1	1.50	▲.6	3.88	▼1.4
JAN 26	(1.00)	▲.0	3.00	▼.7	(2.50)	▼.4	3.50	▼1.2	1.75	▼3.1
FEB 26	(1.00)	▼.0	3.00	▼.2	(2.50)	▼.4	3.50	▼1.2	1.75	▼2.9
MAR 26	(1.00)	▼.0	3.00	▼.3	(2.50)	▼.9	3.50	▼1.3	1.75	▼3.2
APR 26	0.00	▼.0	3.50	▲.2	(2.50)	▲.0	4.50	▼1.3	1.75	▼2.2
MAY 26	0.00	▲.0	3.50	▼1.3	(2.50)	▼.5	4.50	▼.9	1.75	▼2.6
JUN 26	0.00	▼.1	3.50	▼.3	(2.50)	▼.5	4.50	▼.9	1.75	▼2.6
SEP 26	1.00	▲.5	3.50	▼.6	(2.00)	▼.1	4.50	▼.6	2.25	▼1.8
DEC 26	1.50	▲.4	3.00	▼.1	(1.50)	▼.5	4.50	▼.5	2.25	▼1.5
MAR 27	1.50	▲.4	3.00	▲.1	(1.00)	▼.8	4.50	▼.1	2.25	▼.8
JUN 27	1.50	▼.1	3.50	▼.4	(1.00)	▲.2	4.50	▼.4	2.75	▼.8
SEP 27	1.50	▲.2	3.50	▲.9	(1.00)	▼1.1	4.50	▼1.4	2.75	▼.5
DEC 27	2.00	▼.7	3.00	▲.5	(1.00)	▲.4	4.00	▼1.3	3.25	▼.6
MAR 28	2.00	▼.1	2.50	▲.6	(1.00)	▲.1	4.00	▼1.2	3.25	▼.8
JUN 28	2.00	▼.6	2.50	▲.2	(1.00)	▲.4	3.50	▼.6	3.75	▼1.4
SEP 28	2.00	▼.3	2.50	▼1.2	(1.50)	▼.5	3.50	▲.3	3.75	▼.0
0q dec25	1.50	▼.5	3.00	▼.7	(1.50)	▼2.4	4.50	▼2.1	2.25	▼.6
0q jan26	1.50	▼1.1	3.00	▲.1	(1.00)	▼.6	4.50	▼1.5	2.25	▼1.4
0q feb26	1.50	▼.6	3.00	▲.6	(1.00)	▼.6	4.50	▼1.0	2.25	▼1.4
0q mar26	1.50	▼.1	3.00	▲.1	(1.00)	▼.6	4.50	▼1.0	2.25	▼1.4
0q apr26	1.50	▼.0	3.50	▲.1	(1.00)	▼.5	4.50	▼.5	2.75	▼1.2
0q may26	1.50	▲.0	3.50	▲.6	(1.00)	▼.5	4.50	▼1.0	2.75	▼1.4
0q jun26	1.50	▼.1	3.50	▲.3	(1.00)	▼.0	4.50	▼1.0	2.75	▼1.2
0q sep26	1.50	▼.0	3.50	▼.1	(1.00)	▼.1	4.50	▼1.2	2.75	▼1.1
2q dec25	2.00	▼.4	3.00	▼.1	(1.00)	▼2.9	4.00	▼1.6	3.25	▼.9
2q jan26	2.00	▼.5	2.50	▲.2	(1.00)	▼.5	4.00	▼1.4	3.25	▼.9
2q feb26	2.00	▼.0	2.50	▲.1	(1.00)	▼.5	4.00	▼.9	3.25	▼1.3
2q mar26	2.00	▼.0	2.50	▼.4	(1.00)	▼.5	4.00	▼.9	3.25	▼1.3
2q apr26	2.00	▼.1	2.50	▲.5	(1.00)	▼.6	3.50	▼.5	3.75	▼1.4
2q may26	2.00	▲.0	2.50	▲.0	(1.00)	▲.4	3.50	▼1.5	3.75	▼.6
2q jun26	2.00	▲.6	2.50	▼.5	(1.00)	▼.1	3.50	▼.5	3.75	▼1.9
2q sep26	2.00	▼.1	2.50	▲.8	(1.50)	▼.7	3.50	▼.6	3.75	▼1.2
3q dec25	2.00	▼.4	2.50	▼.1	(1.50)	▼2.5	3.00	▼1.7	3.75	▼.6
3q jan26	2.50	▼.2	2.00	▼.4	(1.50)	▼.6	3.00	▼.9	3.75	▼1.1
3q feb26	2.50	▼1.0	2.00	▲.3	(1.50)	▼.6	3.00	▼.9	3.75	▼1.1
3q mar26	2.50	▼.8	2.00	▲.6	(1.50)	▼.6	3.00	▼.9	3.75	▼1.3
3q apr26	2.50	▼.1	2.00	▲.3	(1.50)	▼.7	3.00	▼1.0	4.25	▼1.1
3q may26	2.50	▲.0	2.00	▲.3	(1.50)	▼.5	3.00	▼1.3	4.25	▼1.1
3q jun26	2.50	▼.6	2.00	▲.3	(1.50)	▼.5	3.00	▼.6	4.25	▼1.4
3q sep26	2.50	▲.5	2.00	▲.4	(1.50)	▼.6	3.00	▼.6	3.75	▼1.0

Friday November 21st 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 11.7.25	Net 2 Week ABPV Change
DEC 25	▼4.4	▼4.2	51.25	56.89	▼5.6
JAN 26	▼5.3	▼5.4	60.7	69.11	▼8.4
FEB 26	▼4.8	▼4.3	60.9	67.18	▼6.3
MAR 26	▼5.7	▼4.8	59.76	64.85	▼5.1
APR 26	▼3.3	▼2.0	76.37	76.69	▼.3
MAY 26	▼5.2	n/a	73.69	n/a	n/a
JUN 26	▼4.3	▼3.0	72.08	73.05	▼1.0
SEP 26	▼2.6	▼1.8	79	76.61	▲2.4
DEC 26	▼2.2	▼1.0	83.3	79.11	▲4.2
MAR 27	▼1.2	▲.2	84.36	80.27	▲4.1
JUN 27	▼1.5	▲.1	85.22	82.4	▲2.8
SEP 27	▼1.9	▲.3	86.26	83.09	▲3.2
DEC 27	▼1.8	▼.4	86.54	84.22	▲2.3
MAR 28	▼1.3	▲1.4	86.92	84.34	▲2.6
JUN 28	▼2.1	▼.0	87.32	85.82	▲1.5
SEP 28	▼1.7	▲1.6	88.59	85.67	▲2.9
0q dec25	▼6.3	▼7.9	84.27	96.09	▼11.8
0q jan26	▼4.4	▼5.0	93.4	91.15	▲2.3
0q feb26	▼3.0	▼3.2	94.29	90.76	▲3.5
0q mar26	▼3.1	▼2.3	91.61	90.05	▲1.6
0q apr26	▼2.1	▼1.8	91.9	89.46	▲2.4
0q may26	▼2.3	n/a	90.8	n/a	n/a
0q jun26	▼1.9	▼1.1	90.6	87.54	▲3.1
0q sep26	▼2.5	▼.9	90.92	87.62	▲3.3
2q dec25	▼6.1	▼7.8	77.21	88.08	▼10.9
2q jan26	▼3.1	▼4.2	86.75	87.27	▼.5
2q feb26	▼2.6	▼2.8	89.55	86.27	▲3.3
2q mar26	▼3.2	▼3.5	89.25	87.2	▲2.1
2q apr26	▼2.0	▼2.1	88.31	87.03	▲1.3
2q may26	▼1.7	n/a	88.97	n/a	n/a
2q jun26	▼2.5	▼2.0	88.26	87.62	▲.6
2q sep26	▼1.9	▲.4	89.3	86.67	▲2.6
3q dec25	▼5.4	▼7.5	74.82	87.23	▼12.4
3q jan26	▼3.2	▼4.4	85.01	87.35	▼2.3
3q feb26	▼3.3	▼3.6	86.81	86.33	▲.5
3q mar26	▼3.2	▼3.5	85.72	86.15	▼.4
3q apr26	▼2.6	▼3.0	88.32	87.66	▲.7
3q may26	▼2.6	n/a	88.06	n/a	n/a
3q jun26	▼2.7	▼2.0	87.19	88.21	▼1.0
3q sep26	▼1.3	▼.8	88.71	87.62	▲1.1

*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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