

Week 11/3/25-11/7/25 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	11/3/2025		11/4/2025		11/5/2025		11/6/2025		11/7/2025	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change
NOV 25	1.00	▼.3	1.50	▼.4	(3.00)	▼.5	3.50	▲.0	1.25	▼.7
DEC 25	1.00	▼.9	1.50	▲.0	(3.00)	▼.2	3.50	▲.2	1.25	▲.2
JAN 26	1.00	▲.0	2.00	▲.0	(4.50)	▼.1	6.00	▲.3	2.75	▲.7
FEB 26	1.00	▲.0	2.00	▲.5	(4.50)	▼.6	6.00	▲.2	2.75	▲.7
MAR 26	1.00	▲.5	2.00	▲.5	(4.50)	▼.1	6.00	▲.7	2.75	▲.7
APR 26	0.50	▼.6	2.00	▲.1	(5.50)	▲.6	7.00	▲.4	3.25	▲.8
JUN 26	0.50	▼.6	2.00	▲.0	(5.50)	▲.6	7.00	▲.9	3.25	▲.9
SEP 26	0.00	▼.6	1.50	▲.4	(6.00)	▼.5	7.50	▲.1.1	3.75	▲.1.3
DEC 26	(0.50)	▼1.1	1.50	▼.1	(6.00)	▼.2	8.00	▲.1.0	3.25	▲.9
MAR 27	(1.00)	▼1.1	1.50	▼.1	(6.00)	▼.1	8.00	▲.1	3.25	▲.1.6
JUN 27	(1.00)	▼1.6	1.50	▲.4	(6.50)	▼.5	8.00	▲.7	3.75	▲.6
SEP 27	(1.00)	▼1.4	1.50	▲.7	(6.50)	▼.5	8.00	▲.4	3.75	▲.6
DEC 27	(1.00)	▼1.1	1.50	▼1.2	(6.50)	▲.0	8.00	▲.1	3.75	▲.1.5
MAR 28	(1.00)	▼2.1	1.50	▲.4	(6.50)	▲.1	8.00	▲.7	3.75	▲.8
JUN 28	(0.50)	▼.1	1.00	▼.0	(6.50)	▼.4	8.50	▼.3	3.50	▼.0
SEP 28	(0.50)	▲.2	1.00	▲.2	(6.50)	▼.5	8.50	▼.1	3.25	▲.0
oq nov25	(0.50)	▼1.0	1.50	▼.1	(6.00)	▼1.2	8.00	▼.4	3.25	▲.5
0q dec25	(0.50)	▼1.0	1.50	▼.1	(6.00)	▲.8	8.00	▼.1	3.25	▲.1.1
0q jan26	(1.00)	▼1.5	1.50	▼.1	(6.00)	▲.1.2	8.00	▼.1	3.25	▲.7
0q feb26	(1.00)	▼1.0	1.50	▲.4	(6.00)	▲.1.1	8.00	▲.3	3.25	▲.1.2
0q mar26	(1.00)	▼1.5	1.50	▲.4	(6.00)	▲.1.0	8.00	▲.2	3.25	▲.1.2
0q apr26	(1.00)	▼2.1	1.50	▲.1.4	(6.50)	▲.8	8.00	▲.6	3.75	▲.5
0q jun26	(1.00)	▼1.1	1.50	▲.4	(6.50)	▲.1.3	8.00	▲.1	3.75	▲.1.0
0q sep26	(1.00)	▼1.1	1.50	▲.5	(6.50)	▲.1.2	8.00	▲.0	3.75	▲.1.6
2q nov25	(1.00)	▼1.1	1.50	▲.1	(6.50)	▼1.3	8.00	▼.2	3.75	▲.6
2q dec25	(1.00)	▼.6	1.50	▲.5	(6.50)	▼1.0	8.00	▲.1	3.75	▲.1.1
2q jan26	(1.00)	▼1.5	1.50	▲.1.0	(6.50)	▲.0	8.00	▼.3	3.75	▲.1.1
2q feb26	(1.00)	▼1.5	1.50	▲.1.0	(6.50)	▼.1	8.00	▲.2	3.75	▲.1.1
2q mar26	(1.00)	▼1.0	1.50	▲.4	(6.50)	▲.4	8.00	▲.1	3.75	▲.1.6
2q apr26	(0.50)	▼.0	1.00	▼.1	(6.50)	▲.5	8.50	▲.1.0	3.50	▲.7
2q jun26	(0.50)	▼1.6	1.00	▲.5	(6.50)	▲.1.1	8.50	▲.3	3.50	▲.1.4
2q sep26	(0.50)	▼1.1	1.00	▼.1	(6.50)	▼.0	8.50	▲.5	3.25	▲.1.6
3q nov25	(0.50)	▼1.0	1.00	▲.1	(6.00)	▼.2	8.00	▲.0	3.25	▲.0
3q dec25	(0.50)	▼.5	1.00	▲.5	(6.00)	▼.4	8.00	▲.6	3.25	▲.9
3q jan26	0.00	▼.5	1.00	▲.1	(6.00)	▲.6	8.00	▲.1	3.25	▲.1.0
3q feb26	0.00	▼.5	1.00	▲.1	(6.00)	▲.0	8.00	▼.1	3.25	▲.1.3
3q mar26	0.00	▼.5	1.00	▲.0	(6.00)	▲.7	8.00	▲.3	3.25	▲.1.0
3q apr26	0.00	▼.6	1.00	▼.1	(6.00)	▲.0	8.00	▲.7	2.75	▲.1.4
3q jun26	0.00	▼1.1	1.00	▼.1	(6.00)	▲.5	8.00	▲.7	2.75	▲.1.1
3q sep26	0.00	▼1.1	1.00	▲.4	(6.00)	▲.5	8.00	▲.4	3.00	▲.1.3

Friday November 7th 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 10.24.25	Net 2 Week ABPV Change
NOV 25	▼1.8	▼4.7	41.4	30.67	▲10.7
DEC 25	▼.8	▲.7	57.42	35.9	▲21.5
JAN 26	▲.1.0	▲5.3	74.1	63.61	▲10.5
FEB 26	▲.8	▲4.7	71.42	62.18	▲9.2
MAR 26	▲.2.3	▲6.4	68.61	59.91	▲8.7
APR 26	▲.1.3	▲2.8	77.27	74.25	▲3.0
JUN 26	▲.1.8	▲2.9	72.93	70.74	▲2.2
SEP 26	▲.1.7	▲.8	78.04	75.55	▲2.5
DEC 26	▲.5	▲.0	80.82	77.72	▲3.1
MAR 27	▲.4	▼1.7	81.37	79.99	▲1.4
JUN 27	▼.3	▼4.0	82.51	82.41	▲.1
SEP 27	▼.2	▼3.6	82.76	83.78	▼1.0
DEC 27	▼.7	▼3.2	83.51	84.25	▼.7
MAR 28	▼.2	▼3.7	83.76	84.64	▼.9
JUN 28	▼.7	▼2.0	85.78	86.02	▼.2
SEP 28	▼.2	▼1.8	86.03	86.01	▲.0
oq nov25	▼2.2	▼5.4	81.99	76.16	▲5.8
0q dec25	▲.8	▲.1	98.18	85.26	▲12.9
0q jan26	▲.3	▼.9	92.42	86.08	▲6.3
0q feb26	▲.2.0	▲.6	93.1	86.32	▲6.8
0q mar26	▲.1.3	▼.1	91.59	86.75	▲4.8
0q apr26	▲.1.4	▼.3	90.47	87.98	▲2.5
0q jun26	▲.1.7	▼.8	90.58	88.12	▲2.5
0q sep26	▲.2.2	▼.5	88.56	88.97	▼.4
2q nov25	▼1.9	▼5.0	77.26	75	▲2.3
2q dec25	▲.2	▼1.0	92.03	81.02	▲11.0
2q jan26	▲.3	▼1.3	89.57	83.53	▲6.0
2q feb26	▲.6	▼1.6	89.44	85.24	▲4.2
2q mar26	▲.1.5	▼.0	89.44	84.74	▲4.7
2q apr26	▲.2.0	▲.3	88.45	86.56	▲1.9
2q jun26	▲.1.8	▼.7	88.41	86.99	▲1.4
2q sep26	▲.9	▼1.8	87.86	88.38	▼.5
3q nov25	▼1.1	▼5.0	79.67	72.89	▲6.8
3q dec25	▲.1.1	▼.8	87.75	79.83	▲7.9
3q jan26	▲.1.3	▼1.2	88.1	84.26	▲3.8
3q feb26	▲.7	▼1.0	88.2	84.8	▲3.4
3q mar26	▲.1.5	▼.5	88.34	84.38	▲4.0
3q apr26	▲.1.5	▼.3	89.29	85.14	▲4.2
3q jun26	▲.1.2	▼.9	87.47	86.51	▲1.0
3q sep26	▲.1.5	▼1.1	88.13	87.59	▲.5

*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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