

Week 12/8/25-12/12/25 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	12/8/2025		12/9/2025		12/10/2025		12/11/2025		12/12/2025	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change
DEC 25	0.00	▼.5	(0.25)	▲.3	1.75	▼.6	0.50	▼.7	0.38	▲.1
JAN 26	0.00	▼.5	(3.00)	▲.7	3.50	▼1.7	2.00	▲.4	1.75	▼.3
FEB 26	0.00	▼.5	(3.00)	▼.5	3.50	▼1.8	2.00	▲.4	1.75	▼.0
MAR 26	0.00	▼.0	(3.00)	▼.6	3.50	▼2.3	2.00	▼.1	1.75	▼.6
APR 26	(1.50)	▼.0	(3.50)	▼.2	4.50	▼2.9	3.00	▼.8	1.25	▼.7
MAY 26	(1.50)	▲.5	(3.50)	▼.7	4.50	▼2.9	3.00	▼1.3	1.25	▼.4
JUN 26	(1.50)	▼.0	(3.50)	▼.2	4.50	▼3.4	3.00	▼.8	1.25	▼.8
SEP 26	(2.50)	▲.0	(3.50)	▼.1	4.50	▼3.0	3.50	▼.9	0.75	▼.4
DEC 26	(3.50)	▲1.0	(4.00)	▼.1	3.50	▼3.0	4.00	▼1.6	(0.25)	▲.2
MAR 27	(4.00)	▲.5	(4.50)	▲.4	2.50	▼2.4	5.00	▼.6	(1.25)	▲.4
JUN 27	(4.00)	▲.6	(5.00)	▲.3	2.00	▼2.1	5.50	▼.0	(2.25)	▲.5
SEP 27	(4.00)	▼.2	(5.00)	▲.4	1.50	▼2.1	5.50	▲.1	(3.25)	▲.2
DEC 27	(4.50)	▼.1	(4.50)	▼.1	1.00	▼1.6	5.50	▼.3	(3.75)	▲.8
MAR 28	(4.50)	▲.3	(4.00)	▲.2	0.50	▼2.1	5.00	▲.9	(3.75)	▲.5
JUN 28	(4.50)	▲.2	(3.50)	▲.6	0.00	▼2.1	5.00	▲.1	(3.75)	▲.9
SEP 28	(4.50)	▼.3	(3.50)	▼.2	0.00	▼.0	4.50	▼.2	(4.25)	▼.1
0q dec25	(3.50)	▼.5	(4.00)	▲.4	3.50	▼3.0	4.00	▼2.3	(0.25)	▼1.6
0q jan26	(4.00)	▲.8	(4.50)	▲.6	2.50	▼1.4	5.00	▼.8	(1.25)	▼.2
0q feb26	(4.00)	▲1.2	(4.50)	▲.9	2.50	▼1.4	5.00	▼.5	(1.25)	▲.1
0q mar26	(4.00)	▲.7	(4.50)	▲.9	2.50	▼1.9	5.00	▼.1	(1.25)	▼.5
0q apr26	(4.00)	▲1.0	(5.00)	▲.7	2.00	▼1.1	5.50	▼.5	(2.25)	▼.0
0q may26	(4.00)	▲1.0	(5.00)	▲.7	2.00	▼1.1	5.50	▼1.0	(2.25)	▼.0
0q jun26	(4.00)	▲1.1	(5.00)	▲1.1	2.00	▼1.1	5.50	▼1.1	(2.25)	▼.1
0q sep26	(4.00)	▲1.6	(5.00)	▲.9	1.50	▼1.0	5.50	▼.7	(2.75)	▼.2
2q dec25	(4.50)	▼.9	(4.50)	▲.2	1.00	▼2.0	5.50	▼1.8	(3.75)	▼1.8
2q jan26	(4.50)	▲.7	(4.00)	▲.4	0.50	▼1.1	5.00	▼.3	(3.75)	▼.2
2q feb26	(4.50)	▲.6	(4.00)	▲.3	0.50	▼.6	5.00	▼.3	(3.75)	▼.1
2q mar26	(4.50)	▲.6	(4.00)	▲.2	0.50	▼1.1	5.00	▲.1	(3.75)	▼.4
2q apr26	(4.50)	▲1.2	(3.50)	▼.1	0.00	▼1.0	5.00	▼.0	(3.75)	▼.0
2q may26	(4.50)	▲.6	(3.50)	▲.4	0.00	▼1.1	5.00	▼.0	(3.75)	▼.3
2q jun26	(4.50)	▲.6	(3.50)	▲.4	0.00	▼1.1	5.00	▲.5	(3.75)	▼.6
2q sep26	(4.50)	▲.3	(3.50)	▲.4	0.00	▼.6	4.50	▼.6	(4.25)	▲.3
3q dec25	(4.50)	▼.5	(3.50)	▼.4	0.00	▼1.5	4.50	▼1.8	(4.25)	▼1.6
3q jan26	(4.50)	▼.3	(3.00)	▼.2	0.00	▼1.0	4.00	▼.3	(4.25)	▼.2
3q feb26	(4.50)	▲.6	(3.00)	▼.2	0.00	▼1.0	4.00	▲.1	(4.25)	▼.4
3q mar26	(4.50)	▲.1	(3.00)	▲.3	0.00	▼1.5	4.00	▲.1	(4.25)	▲.1
3q apr26	(4.50)	▲.3	(3.00)	▲.3	0.00	▼1.0	4.00	▼.2	(4.25)	▲.2
3q may26	(4.50)	▼.2	(3.00)	▲.2	0.00	▼1.1	4.00	▼.7	(4.25)	▲.1
3q jun26	(4.50)	▲.3	(3.00)	▲.7	0.00	▼1.6	4.00	▼.3	(4.25)	▼.2
3q sep26	(4.50)	▲1.0	(2.50)	▼.0	(0.50)	▼.6	4.00	▼.7	(4.50)	▲.3

Friday December 12th 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 11.28.25	Net 2 Week ABPV Change
DEC 25	▼1.3	▼3.9	17.76	44.5	▼26.7
JAN 26	▼1.4	▼2.8	52.03	49.37	▲2.7
FEB 26	▼2.4	▼3.9	50	50.6	▼.6
MAR 26	▼3.5	▼4.7	46.49	50.6	▼4.1
APR 26	▼4.7	▼6.9	61.49	70.58	▼9.1
MAY 26	▼4.9	▼7.0	59.78	67.38	▼7.6
JUN 26	▼5.3	▼6.4	58.81	66.1	▼7.3
SEP 26	▼4.5	▼5.7	67.14	74.45	▼7.3
DEC 26	▼3.5	▼5.0	72.79	79.07	▼6.3
MAR 27	▼1.7	▼4.1	77.51	80.49	▼3.0
JUN 27	▼.7	▼3.3	79.81	82.13	▼2.3
SEP 27	▼1.6	▼2.5	82.6	83.37	▼.8
DEC 27	▼1.2	▼1.4	84.83	83.74	▲1.1
MAR 28	▼.2	▼1.9	86.4	85.38	▲1.0
JUN 28	▼.3	▲.4	87.3	84.09	▲3.2
SEP 28	▼.8	▼2.2	85.38	84.88	▲.5
0q dec25	▼6.9	▼10.4	74.62	72.98	▲1.6
0q jan26	▼.9	▼2.7	85.56	86.72	▼1.2
0q feb26	▲.3	▼1.7	84.51	87.4	▼2.9
0q mar26	▼.9	▼2.6	83.23	85.77	▼2.5
0q apr26	▲.2	▼1.9	84.26	86.98	▼2.7
0q may26	▼.4	▼2.1	83.67	86.65	▼3.0
0q jun26	▼.0	▼1.0	84.09	86.64	▼2.6
0q sep26	▲.6	▼.8	86.02	88.17	▼2.2
2q dec25	▼6.3	▼8.5	73.94	72.63	▲1.3
2q jan26	▼.4	▼2.1	85.38	83.34	▲2.0
2q feb26	▼.1	▼2.2	85.18	83.29	▲1.9
2q mar26	▼.5	▼1.8	84.45	83.43	▲1.0
2q apr26	▼.0	▼1.5	85.33	85.44	▼.1
2q may26	▼.4	▼1.2	85.11	85.28	▼.2
2q jun26	▼.1	▼1.4	86.72	85.47	▲1.3
2q sep26	▼.1	▼2.0	87.31	86.83	▲.5
3q dec25	▼5.8	▼8.5	63.03	67.15	▼4.1
3q jan26	▼2.1	▼3.5	84.01	82.19	▲1.8
3q feb26	▼.9	▼2.5	85	82.57	▲2.4
3q mar26	▼.9	▼2.1	85.62	82.9	▲2.7
3q apr26	▼.5	▼1.8	86.1	84.9	▲1.2
3q may26	▼1.7	▼2.3	87.3	84.81	▲2.5
3q jun26	▼1.0	▼2.1	87.41	85.79	▲1.6
3q sep26	▲.0	▼.4	89.02	86.07	▲3.0

*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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