

| Week 12/1/25-12/5/25 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks |               |                 |               |                 |               |                 |               |                 |               |                 |
|-------------------------------------------------------------------------------|---------------|-----------------|---------------|-----------------|---------------|-----------------|---------------|-----------------|---------------|-----------------|
| ATM Sofr Straddle                                                             | 12/1/2025     |                 | 12/2/2025     |                 | 12/3/2025     |                 | 12/4/2025     |                 | 12/5/2025     |                 |
|                                                                               | Future Change | Straddle Change | Future Change | Straddle Change | Future Change | Straddle Change | Future Change | Straddle Change | Future Change | Straddle Change |
| NOV 25                                                                        | (0.75)        | ▼1.2            | 1.00          | ▼1.2            | 0.75          | ▲.0             | (0.50)        | ▲.2             | (0.38)        | ▼.3             |
| DEC 25                                                                        | (2.50)        | ▼.0             | 2.00          | ▼.5             | 2.50          | ▼1.1            | (2.00)        | ▲.2             | (1.75)        | ▼.2             |
| JAN 26                                                                        | (2.50)        | ▼.0             | 2.00          | ▼.5             | 2.50          | ▼1.2            | (2.00)        | ▼.4             | (1.75)        | ▼.1             |
| FEB 26                                                                        | (2.50)        | ▼.5             | 2.00          | ▼.0             | 2.50          | ▼.2             | (2.00)        | ▼.4             | (1.75)        | ▼.0             |
| MAR 26                                                                        | (4.00)        | ▼1.1            | 2.50          | ▼.2             | 2.50          | ▼.6             | (3.50)        | ▼.0             | (2.75)        | ▼.4             |
| APR 26                                                                        | (4.00)        | ▼.7             | 2.50          | ▼.5             | 2.50          | ▼.6             | (3.50)        | ▲.5             | (2.75)        | ▼.5             |
| JUN 26                                                                        | (4.00)        | ▼.7             | 2.50          | ▼.5             | 2.50          | ▼.1             | (3.50)        | ▼.0             | (2.75)        | ▼.1             |
| SEP 26                                                                        | (4.50)        | ▼.9             | 2.00          | ▼.5             | 2.50          | ▼.5             | (4.50)        | ▲.6             | (3.25)        | ▼.2             |
| DEC 26                                                                        | (5.00)        | ▼.5             | 2.00          | ▼.7             | 2.50          | ▲.3             | (5.00)        | ▼.1             | (4.25)        | ▼.3             |
| MAR 27                                                                        | (6.00)        | ▼.7             | 2.00          | ▼1.0            | 2.50          | ▼.2             | (5.50)        | ▼.0             | (5.25)        | ▼.5             |
| JUN 27                                                                        | (6.50)        | ▼.7             | 2.00          | ▼1.2            | 2.50          | ▲.0             | (6.00)        | ▼.1             | (5.25)        | ▼.6             |
| SEP 27                                                                        | (6.50)        | ▼.1             | 1.50          | ▼.1             | 2.50          | ▲.1             | (6.00)        | ▼.7             | (5.25)        | ▼.4             |
| DEC 27                                                                        | (7.00)        | ▲.2             | 1.50          | ▼.1             | 3.00          | ▼.1             | (6.50)        | ▲.6             | (4.75)        | ▼1.0            |
| MAR 28                                                                        | (7.50)        | ▼.0             | 1.50          | ▼1.2            | 3.00          | ▼.5             | (6.50)        | ▲.6             | (4.75)        | ▼.6             |
| JUN 28                                                                        | (8.00)        | ▲.3             | 1.50          | ▼.6             | 3.50          | ▲.6             | (6.50)        | ▲.7             | (4.75)        | ▼.4             |
| SEP 28                                                                        | (8.00)        | ▲.1             | 1.50          | ▼1.5            | 3.50          | ▲.3             | (6.50)        | ▼.0             | (4.25)        | ▼.2             |
| oq nov25                                                                      | (5.00)        | ▼1.0            | 2.00          | ▼.8             | 2.50          | ▼1.0            | (5.00)        | ▼.3             | (4.25)        | ▼.4             |
| 0q dec25                                                                      | (6.00)        | ▼1.3            | 2.00          | ▼.0             | 2.50          | ▼1.2            | (5.50)        | ▲.1             | (5.25)        | ▲.7             |
| 0q jan26                                                                      | (6.00)        | ▼1.3            | 2.00          | ▼.0             | 2.50          | ▼.8             | (5.50)        | ▼.5             | (5.25)        | ▲.6             |
| 0q feb26                                                                      | (6.00)        | ▼.9             | 2.00          | ▼.0             | 2.50          | ▼1.4            | (5.50)        | ▼.5             | (5.25)        | ▲.9             |
| 0q mar26                                                                      | (6.50)        | ▼.9             | 2.00          | ▼.5             | 2.50          | ▼.6             | (6.00)        | ▼.5             | (5.25)        | ▲.4             |
| 0q apr26                                                                      | (6.50)        | ▼1.0            | 2.00          | ▼.0             | 2.50          | ▼.1             | (6.00)        | ▼.6             | (5.25)        | ▲.2             |
| 0q jun26                                                                      | (6.50)        | ▼.2             | 2.00          | ▼.2             | 2.50          | ▼.9             | (6.00)        | ▼.6             | (5.25)        | ▲1.0            |
| 0q sep26                                                                      | (6.50)        | ▼.5             | 1.50          | ▼.1             | 2.50          | ▼.2             | (6.00)        | ▼.9             | (5.25)        | ▲.8             |
| 2q nov25                                                                      | (7.00)        | ▼.8             | 1.50          | ▼.8             | 3.00          | ▼.5             | (6.50)        | ▼.5             | (4.75)        | ▼.2             |
| 2q dec25                                                                      | (7.50)        | ▼.6             | 1.50          | ▲.0             | 3.00          | ▼1.1            | (6.50)        | ▼.4             | (4.75)        | ▲.5             |
| 2q jan26                                                                      | (7.50)        | ▼.2             | 1.50          | ▼.5             | 3.00          | ▼.6             | (6.50)        | ▼.7             | (4.75)        | ▲.2             |
| 2q feb26                                                                      | (7.50)        | ▼.3             | 1.50          | ▼.5             | 3.00          | ▼.6             | (6.50)        | ▼.3             | (4.75)        | ▲.5             |
| 2q mar26                                                                      | (8.00)        | ▼.7             | 1.50          | ▼.0             | 3.50          | ▼.8             | (6.50)        | ▼.5             | (4.75)        | ▲.5             |
| 2q apr26                                                                      | (8.00)        | ▼.5             | 1.50          | ▼.0             | 3.50          | ▼.9             | (6.50)        | ▼.5             | (4.75)        | ▲.8             |
| 2q jun26                                                                      | (8.00)        | ▼.3             | 1.50          | ▼.6             | 3.50          | ▼.2             | (6.50)        | ▼1.0            | (4.75)        | ▲.9             |
| 2q sep26                                                                      | (8.00)        | ▼.7             | 1.50          | ▲.0             | 3.50          | ▼1.0            | (6.50)        | ▼.8             | (4.75)        | ▲.6             |
| 3q nov25                                                                      | (8.00)        | ▼.4             | 1.50          | ▼.2             | 4.00          | ▼1.2            | (7.00)        | ▼.8             | (4.25)        | ▼.4             |
| 3q dec25                                                                      | (8.00)        | ▼.8             | 1.50          | ▼.9             | 4.00          | ▼.1             | (7.00)        | ▼.7             | (3.75)        | ▲.7             |
| 3q jan26                                                                      | (8.00)        | ▲.1             | 1.50          | ▼1.0            | 4.00          | ▼.6             | (7.00)        | ▼.7             | (3.75)        | ▲.7             |
| 3q feb26                                                                      | (8.00)        | ▲.1             | 1.50          | ▼1.0            | 4.00          | ▼.6             | (7.00)        | ▼.2             | (3.75)        | ▲.4             |
| 3q mar26                                                                      | (8.00)        | ▼.6             | 1.50          | ▲.1             | 3.50          | ▼.8             | (6.50)        | ▼.0             | (3.75)        | ▲.8             |
| 3q apr26                                                                      | (8.00)        | ▼.3             | 1.50          | ▲.1             | 3.50          | ▼1.4            | (6.50)        | ▼.1             | (3.75)        | ▲.8             |
| 3q jun26                                                                      | (8.00)        | ▼.4             | 1.50          | ▼.2             | 3.50          | ▼1.4            | (6.50)        | ▲.3             | (3.75)        | ▲.8             |
| 3q sep26                                                                      | (8.00)        | ▼.1             | 1.00          | ▼.1             | 4.00          | ▼.5             | (6.50)        | ▼.1             | (3.75)        | ▲.6             |

| Friday December 5th 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 11.21.25 | Net 2 Week ABPV Change |
| NOV 25                                                              | ▼2.4                         | ▼5.5                         | 40.48                 | 51.94                      | ▼11.5                  |
| DEC 25                                                              | ▼1.6                         | ▼5.7                         | 47.02                 | 61.47                      | ▼14.5                  |
| JAN 26                                                              | ▼2.2                         | ▼7.0                         | 49.57                 | 62.21                      | ▼12.6                  |
| FEB 26                                                              | ▼1.1                         | ▼6.1                         | 48.46                 | 60.89                      | ▼12.4                  |
| MAR 26                                                              | ▼2.3                         | ▼6.1                         | 65.68                 | 77.31                      | ▼11.6                  |
| APR 26                                                              | ▼1.7                         | ▼7.0                         | 63.25                 | 75.46                      | ▼12.2                  |
| JUN 26                                                              | ▼1.4                         | ▼5.8                         | 61.92                 | 72.87                      | ▼11.0                  |
| SEP 26                                                              | ▼1.4                         | ▼5.7                         | 71.99                 | 79.51                      | ▼7.5                   |
| DEC 26                                                              | ▼1.2                         | ▼5.3                         | 75.72                 | 83.06                      | ▼7.3                   |
| MAR 27                                                              | ▼2.4                         | ▼5.7                         | 78.2                  | 83.5                       | ▼5.3                   |
| JUN 27                                                              | ▼2.6                         | ▼5.7                         | 80.53                 | 84.42                      | ▼3.9                   |
| SEP 27                                                              | ▼1.4                         | ▼4.6                         | 83.09                 | 85.54                      | ▼2.5                   |
| DEC 27                                                              | ▼.4                          | ▼3.9                         | 84.73                 | 86.71                      | ▼2.0                   |
| MAR 28                                                              | ▼1.7                         | ▼3.7                         | 85.4                  | 86.01                      | ▼.6                    |
| JUN 28                                                              | ▲.5                          | ▼3.3                         | 86.49                 | 86.83                      | ▼.3                    |
| SEP 28                                                              | ▼1.3                         | ▼6.4                         | 84.96                 | 88.77                      | ▼3.8                   |
| oq nov25                                                            | ▼3.4                         | ▼8.1                         | 74.84                 | 87.06                      | ▼12.2                  |
| 0q dec25                                                            | ▼1.8                         | ▼5.4                         | 82.71                 | 95.2                       | ▼12.5                  |
| 0q jan26                                                            | ▼2.0                         | ▼6.0                         | 82.35                 | 95.06                      | ▼12.7                  |
| 0q feb26                                                            | ▼1.9                         | ▼5.7                         | 81.46                 | 92.85                      | ▼11.4                  |
| 0q mar26                                                            | ▼2.1                         | ▼6.0                         | 82.8                  | 92.51                      | ▼9.7                   |
| 0q apr26                                                            | ▼1.5                         | ▼4.7                         | 83.18                 | 90.86                      | ▼7.7                   |
| 0q jun26                                                            | ▼.9                          | ▼3.7                         | 84.62                 | 90.66                      | ▼6.0                   |
| 0q sep26                                                            | ▼1.0                         | ▼4.1                         | 85.47                 | 91.03                      | ▼5.6                   |
| 2q nov25                                                            | ▼2.8                         | ▼6.7                         | 71.72                 | 80.5                       | ▼8.8                   |
| 2q dec25                                                            | ▼1.7                         | ▼5.2                         | 81.57                 | 88.6                       | ▼7.0                   |
| 2q jan26                                                            | ▼1.8                         | ▼5.2                         | 81.5                  | 89.69                      | ▼8.2                   |
| 2q feb26                                                            | ▼1.3                         | ▼4.5                         | 83.24                 | 89.35                      | ▼6.1                   |
| 2q mar26                                                            | ▼1.5                         | ▼5.2                         | 83.46                 | 89.92                      | ▼6.5                   |
| 2q apr26                                                            | ▼1.1                         | ▼3.9                         | 83.75                 | 88.55                      | ▼4.8                   |
| 2q jun26                                                            | ▼1.0                         | ▼4.3                         | 84.39                 | 90.3                       | ▼5.9                   |
| 2q sep26                                                            | ▼1.9                         | ▼4.9                         | 86.46                 | 89.66                      | ▼3.2                   |
| 3q nov25                                                            | ▼3.1                         | ▼6.6                         | 72.62                 | 74.97                      | ▼2.3                   |
| 3q dec25                                                            | ▼1.9                         | ▼5.1                         | 81.8                  | 86.37                      | ▼4.6                   |
| 3q jan26                                                            | ▼1.4                         | ▼4.8                         | 83.28                 | 87.96                      | ▼4.7                   |
| 3q feb26                                                            | ▼1.2                         | ▼4.3                         | 83.56                 | 86.74                      | ▼3.2                   |
| 3q mar26                                                            | ▼.6                          | ▼3.5                         | 84.02                 | 88.36                      | ▼4.3                   |
| 3q apr26                                                            | ▼.9                          | ▼3.6                         | 85.21                 | 88.09                      | ▼2.9                   |
| 3q jun26                                                            | ▼.8                          | ▼4.0                         | 86.04                 | 88.94                      | ▼2.9                   |
| 3q sep26                                                            | ▼.2                          | ▼2.4                         | 86.35                 | 88.8                       | ▼2.5                   |

\*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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