

Week 4/6/25-4/10/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	4/6/2026		4/7/2026		4/8/2026		4/9/2026		4/10/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change
APR 26	(2.50)	▼3.2	0.50	▼.0	0.00	▼1.0	1.00	▼.3	(1.75)	▼1.4
MAY 26	(2.50)	▼2.3	0.50	▼.0	0.00	▼1.5	1.00	▼.6	(1.75)	▲.4
JUN 26	(2.50)	▼2.4	0.50	▲.5	0.00	▼2.5	1.00	▼1.1	(1.75)	▲.3
JUL 26	(5.00)	▼3.6	2.00	▼.5	2.00	▼2.5	1.50	▼1.1	(2.25)	▼.8
AUG 26	(5.00)	▼3.1	2.00	▼1.0	2.00	▼4.0	1.50	▼1.1	(2.25)	▼.7
SEP 26	(5.00)	▼2.6	2.00	▲.0	2.00	▼5.5	1.50	▼1.6	(2.25)	▼1.2
DEC 26	(7.00)	▼2.9	3.00	▼.6	4.00	▼8.0	2.00	▼2.1	(2.75)	▼1.6
MAR 27	(7.50)	▼2.6	2.50	▲.3	5.50	▼7.6	2.00	▼3.5	(2.75)	▼1.7
JUN 27	(6.50)	▼2.7	2.00	▲.4	6.50	▼7.0	1.50	▼4.6	(3.25)	▼1.4
SEP 27	(4.50)	▼1.6	1.00	▼1.1	6.00	▼6.9	0.50	▼3.6	(2.75)	▼.3
DEC 27	(3.50)	▼2.0	1.00	▲.9	5.50	▼7.7	0.00	▼2.6	(2.75)	▼3.7
MAR 28	(3.00)	▼2.5	0.50	▲.4	6.00	▼7.7	(0.50)	▼2.4	(2.25)	▼2.2
JUN 28	(3.00)	▼1.9	0.50	▼.1	6.00	▼6.6	0.00	▼3.1	(2.25)	▼1.6
SEP 28	(3.00)	▼1.4	0.50	▼.9	6.00	▼5.9	0.00	▼3.6	(2.75)	▼.8
DEC 28	(3.00)	▼.6	1.00	▼.5	5.50	▼6.3	0.00	▼4.5	(2.25)	▼.2
MAR 29	(2.50)	▼.7	1.00	▼.1	5.50	▼4.9	(0.50)	▼5.3	(2.25)	▼.2
0q apr26	(6.50)	▼6.7	2.00	▲.8	6.50	▼3.3	1.50	▼1.7	(3.25)	▼4.6
0q may26	(6.50)	▼3.6	2.00	▲.9	6.50	▼3.5	1.50	▼.9	(3.25)	▼1.8
0q jun26	(6.50)	▼2.7	2.00	▲.4	6.50	▼3.0	1.50	▼2.5	(3.25)	▼1.4
0q jul26	(4.50)	▼2.1	1.00	▼.5	6.00	▼3.2	0.50	▼1.0	(2.75)	▼1.6
0q aug26	(4.50)	▼1.6	1.00	▼1.5	6.00	▼2.7	0.50	▼2.0	(2.75)	▼1.7
0q sep26	(4.50)	▼1.6	1.00	▼.5	6.00	▼4.8	0.50	▼1.6	(2.75)	▼2.2
0q dec26	(3.50)	▼1.7	1.00	▲.4	5.50	▼5.6	0.00	▼1.6	(2.75)	▼2.2
0q mar27	(3.00)	▼2.5	0.50	▲.4	6.00	▼7.1	(0.50)	▼.6	(2.25)	▼1.9
2q apr26	(3.00)	▼4.8	0.50	▼.5	6.00	▼1.0	0.00	▼2.5	(2.25)	▼3.6
2q may26	(3.00)	▼2.4	0.50	▼.5	6.00	▼2.2	0.00	▼1.0	(2.25)	▼1.5
2q jun26	(3.00)	▼2.4	0.50	▼.5	6.00	▼2.3	0.00	▼2.0	(2.25)	▼.8
2q jul26	(3.00)	▼2.6	0.50	▼.5	6.00	▼3.0	0.00	▼1.5	(2.75)	▼.2
2q aug26	(3.00)	▼2.1	0.50	▼.5	6.00	▼3.6	0.00	▼1.5	(2.75)	▼.5
2q sep26	(3.00)	▼2.6	0.50	▼.5	6.00	▼3.7	0.00	▼2.1	(2.75)	▼.2
2q dec26	(3.00)	▼2.4	1.00	▼.8	5.50	▼4.0	0.00	▼3.1	(2.25)	▼.3
2q mar27	(2.50)	▼2.5	1.00	▼.4	5.50	▼3.6	(0.50)	▼2.6	(2.25)	▼.9
3q apr26	(2.50)	▼3.2	1.00	▲.4	5.50	▼1.1	(0.50)	▼1.7	(2.25)	▼1.6
3q may26	(2.50)	▼1.9	1.00	▲.4	5.50	▼1.9	(0.50)	▼.6	(2.25)	▼1.1
3q jun26	(2.50)	▼2.4	1.00	▲.4	5.50	▼2.2	(0.50)	▼1.1	(2.25)	▼.7
3q jul26	(2.00)	▼3.1	1.00	▼1.0	5.00	▼1.7	(0.50)	▼2.0	(2.25)	▼.4
3q aug26	(2.00)	▼2.6	1.00	▼1.0	5.00	▼1.7	(0.50)	▼2.0	(2.25)	▼.5
3q sep26	(2.00)	▼3.1	1.00	▼1.0	5.00	▼2.2	(0.50)	▼2.0	(2.25)	▼.7
3q dec26	(1.50)	▼2.1	0.50	▼1.5	5.00	▼1.9	(0.50)	▼1.1	(1.75)	▼1.8
3q mar27	(1.50)	▼1.5	1.00	▲.9	5.00	▼3.8	(0.50)	▼1.1	(2.25)	▼.9

Friday April 10th 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 3.27.26	Net 2 Week ABPV Change
APR 26	▼5.9	▼8.0	43.62	59.78	▼16.2
MAY 26	▼4.1	▼7.7	30.83	53.54	▼22.7
JUN 26	▼5.1	▼8.7	28.61	49.95	▼21.3
JUL 26	▼8.5	▼16.2	60.75	98.9	▼38.2
AUG 26	▼9.9	▼18.2	56.88	93.61	▼36.7
SEP 26	▼10.9	▼20.2	54.14	91.43	▼37.3
DEC 26	▼15.0	▼26.7	71.47	110.6	▼39.1
MAR 27	▼15.2	▼27.7	84.18	121.02	▼36.8
JUN 27	▼15.3	▼28.1	89.38	122.05	▼32.7
SEP 27	▼13.5	▼27.6	91.34	121.95	▼30.6
DEC 27	▼16.0	▼22.6	91.46	118.41	▼27.0
MAR 28	▼14.4	▼28.9	92.49	118.99	▼26.5
JUN 28	▼13.3	▼27.1	93.8	116.86	▼23.1
SEP 28	▼12.7	▼25.4	93.88	115.29	▼21.4
DEC 28	▼12.1	▼24.9	94.81	115.18	▼20.4
MAR 29	▼11.3	▼23.8	95.43	115	▼19.6
0q apr26	▼15.5	▼27.0	94.09	202.54	▼108.5
0q may26	▼8.9	▼22.2	103.38	166.79	▼63.4
0q jun26	▼9.1	▼22.5	103.13	156.06	▼52.9
0q jul26	▼8.4	▼20.7	101.1	143.59	▼42.5
0q aug26	▼9.6	▼20.9	100.79	137.33	▼36.5
0q sep26	▼10.6	▼22.6	99.92	136.21	▼36.3
0q dec26	▼10.6	▼22.2	97.1	128.92	▼31.8
0q mar27	▼11.7	▼22.8	96.22	124.35	▼28.1
2q apr26	▼12.4	▼20.5	106.3	162.41	▼56.1
2q may26	▼7.7	▼17.7	87.39	137.51	▼50.1
2q jun26	▼8.1	▼17.3	87.27	132.56	▼45.3
2q jul26	▼7.9	▼17.3	89.03	125.73	▼36.7
2q aug26	▼8.3	▼17.2	91.11	121.91	▼30.8
2q sep26	▼9.1	▼17.6	90.63	120.19	▼29.6
2q dec26	▼10.6	▼18.7	88.66	115.16	▼26.5
2q mar27	▼10.0	▼17.6	88.12	110.37	▼22.3
3q apr26	▼7.2	▼14.6	98.6	129.61	▼31.0
3q may26	▼5.1	▼13.6	83.17	117.41	▼34.2
3q jun26	▼6.0	▼14.0	82.04	113.71	▼31.7
3q jul26	▼8.2	▼14.9	81.41	114.17	▼32.8
3q aug26	▼7.7	▼14.0	84.11	110.92	▼26.8
3q sep26	▼9.0	▼14.3	84.27	109.2	▼24.9
3q dec26	▼8.5	▼13.9	84.72	104.51	▼19.8
3q mar27	▼6.5	▼14.3	86.36	102.94	▼16.6

*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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