

Week 4/13/25-4/17/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	4/13/2026		4/14/2026		4/15/2026		4/16/2026		4/17/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change
MAY 26	0.50	▼1.0	0.00	▼1.0	0.00	▼.5	0.50	▲.4	2.25	▲.3
JUN 26	0.50	▼.5	0.00	▼1.5	0.00	▼.0	0.50	▼.1	2.25	▲.0
JUL 26	1.50	▼.9	1.00	▼3.0	0.00	▲.5	0.00	▼1.0	6.25	▼1.6
AUG 26	1.50	▼1.4	1.00	▼3.5	0.00	▲.5	0.00	▼.0	6.25	▼1.1
SEP 26	1.50	▼.4	1.00	▼3.0	0.00	▼.0	0.00	▼.5	6.25	▼1.7
OCT 26	2.00	▲.0	2.00	▼.9	(1.00)	▼.0	(0.50)	▼.5	8.25	▼1.6
DEC 26	2.00	▼.1	2.00	▼3.0	(1.00)	▲1.0	(0.50)	▼1.0	8.25	▼1.4
MAR 27	2.00	▼.5	2.50	▼3.1	(1.00)	▼.1	(1.50)	▼.1	9.25	▼2.2
JUN 27	2.50	▲.2	3.00	▼3.6	(1.50)	▼1.1	(2.50)	▲.4	10.25	▼2.5
SEP 27	2.50	▼.4	3.50	▼3.7	(2.50)	▼.9	(2.50)	▲.0	9.25	▼1.6
DEC 27	2.50	▲.7	4.00	▼3.6	(3.00)	▼.6	(2.50)	▲.1	8.75	▼1.1
MAR 28	2.50	▼.8	4.50	▼4.1	(3.50)	▼.1	(2.50)	▲.6	8.25	▼2.1
JUN 28	3.00	▼2.5	4.50	▼1.3	(3.50)	▼.9	(2.50)	▲.3	7.75	▼1.8
SEP 28	2.50	▲1.1	4.50	▼5.2	(3.50)	▲1.8	(2.00)	▼.6	7.25	▼2.4
DEC 28	2.00	▼.0	4.50	▲.1	(3.00)	▼.5	(2.00)	▼3.8	6.25	▲.1
MAR 29	2.00	▼.5	4.50	▲.2	(3.00)	▼.0	(2.50)	▼5.3	6.25	▲.1
0q may26	2.50	▼2.8	3.00	▼2.0	(1.50)	▼1.5	(2.50)	▼.7	10.25	▼.5
0q jun26	2.50	▼2.4	3.00	▼2.5	(1.50)	▼.5	(2.50)	▼.1	10.25	▼1.6
0q jul26	2.50	▼1.5	3.50	▼2.1	(2.50)	▼.5	(2.50)	▼.6	9.25	▼1.6
0q aug26	2.50	▼2.0	3.50	▼2.1	(2.50)	▲.0	(2.50)	▼.1	9.25	▼2.5
0q sep26	2.50	▼.5	3.50	▼3.1	(2.50)	▼.0	(2.50)	▼.1	9.25	▼3.1
0q oct26	2.50	▲.0	4.00	▼2.6	(3.00)	▼.5	(2.50)	▲.1	8.75	▼2.3
0q dec26	2.50	▼.5	4.00	▼3.1	(3.00)	▼1.1	(2.50)	▲.4	8.75	▼2.1
0q mar27	2.50	▼.5	4.50	▼2.1	(3.50)	▼1.1	(2.50)	▼.1	8.25	▼1.6
2q may26	3.00	▼.5	4.50	▼1.2	(3.50)	▼1.0	(2.50)	▼.9	7.75	▼.1
2q jun26	3.00	▼.1	4.50	▼2.3	(3.50)	▼1.2	(2.50)	▲.1	7.75	▼1.6
2q jul26	2.50	▼.9	4.50	▼1.6	(3.50)	▼.5	(2.00)	▼.6	7.25	▼1.5
2q aug26	2.50	▼1.4	4.50	▼2.6	(3.50)	▲.0	(2.00)	▲.4	7.25	▼1.9
2q sep26	2.50	▼1.5	4.50	▼2.1	(3.50)	▼.5	(2.00)	▲.4	7.25	▼1.8
2q oct26	2.00	▲.0	4.50	▼2.9	(3.00)	▼.4	(2.00)	▲.5	6.25	▼1.3
2q dec26	2.00	▲.4	4.50	▼2.7	(3.00)	▲.1	(2.00)	▼.5	6.25	▼2.0
2q mar27	2.00	▼.0	4.50	▼1.6	(3.00)	▼.6	(2.50)	▼.1	6.25	▼1.3
3q may26	1.50	▼2.2	4.50	▼1.4	(3.00)	▼.9	(2.50)	▼.4	6.25	▼.9
3q jun26	1.50	▼1.8	4.50	▼1.6	(3.00)	▼.3	(2.50)	▼.1	6.25	▼.4
3q jul26	1.50	▼.1	4.00	▼2.2	(3.00)	▲.3	(2.00)	▼.4	5.75	▼1.5
3q aug26	1.50	▼.1	4.00	▼2.0	(3.00)	▲.2	(2.00)	▼.9	5.75	▼.9
3q sep26	1.50	▼.1	4.00	▼2.6	(3.00)	▼.8	(2.00)	▼.5	5.75	▼.7
3q oct26	1.50	▲.0	4.00	▼1.1	(3.00)	▼1.0	(2.00)	▼.6	5.25	▼.6
3q dec26	1.50	▼.5	4.00	▼1.1	(3.00)	▼.0	(2.00)	▼.6	5.25	▼1.1
3q mar27	1.00	▼.8	4.00	▼1.7	(2.50)	▲.4	(2.00)	▲.1	4.75	▼.7

Friday April 17th 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 4.3.26	Net 2 Week ABPV Change
MAY 26	▼1.8	▼6.2	29.38	43.86	▼14.5
JUN 26	▼2.1	▼7.0	28.56	41.69	▼13.1
JUL 26	▼6.0	▼14.6	53.6	78.95	▼25.4
AUG 26	▼5.5	▼15.2	53.21	76.04	▼22.8
SEP 26	▼5.6	▼15.8	52.36	72.31	▼20.0
OCT 26	▼3.1	n/a	68.64	n/a	n/a
DEC 26	▼4.4	▼20.0	67.26	93.25	▼26.0
MAR 27	▼6.0	▼21.4	77.81	104.44	▼26.6
JUN 27	▼6.5	▼21.8	82.98	107.02	▼24.0
SEP 27	▼6.6	▼21.2	84.85	106.19	▼21.3
DEC 27	▼.9	▼17.6	86.61	106.07	▼19.5
MAR 28	▼6.5	▼19.9	88.12	105.34	▼17.2
JUN 28	▼6.2	▼19.0	88.5	105.1	▼16.6
SEP 28	▼5.4	▼18.1	89.59	104.26	▼14.7
DEC 28	▼4.1	▼16.1	91.66	104.48	▼12.8
MAR 29	▼5.5	▼16.7	91.21	104.97	▼13.8
0q may26	▼7.5	▼16.0	80.87	126.44	▼45.6
0q jun26	▼7.1	▼15.8	87	122.17	▼35.2
0q jul26	▼6.3	▼15.0	88.79	117.62	▼28.8
0q aug26	▼6.7	▼16.0	89.32	117.56	▼28.2
0q sep26	▼6.8	▼17.7	89.25	116.93	▼27.7
0q oct26	▼5.3	n/a	88.76	n/a	n/a
0q dec26	▼6.4	▼16.9	89.26	112.32	▼23.1
0q mar27	▼5.4	▼17.3	88.95	109.98	▼21.0
2q may26	▼3.7	▼12.0	71.81	107.97	▼36.2
2q jun26	▼5.0	▼13.4	77.33	106.28	▼29.0
2q jul26	▼5.1	▼13.2	79.47	105.42	▼26.0
2q aug26	▼5.6	▼13.3	81.52	105.01	▼23.5
2q sep26	▼5.4	▼14.2	82.21	105.46	▼23.3
2q oct26	▼4.1	n/a	82.46	n/a	n/a
2q dec26	▼4.7	▼15.0	83.65	103.22	▼19.6
2q mar27	▼3.6	▼13.7	84.61	100.58	▼16.0
3q may26	▼5.8	▼10.4	68.7	94.07	▼25.4
3q jun26	▼4.1	▼10.1	71.84	95.41	▼23.6
3q jul26	▼3.9	▼12.1	74.91	98.07	▼23.2
3q aug26	▼3.7	▼11.5	77.24	97.66	▼20.4
3q sep26	▼4.7	▼13.4	78.38	98.75	▼20.4
3q oct26	▼3.3	n/a	79.15	n/a	n/a
3q dec26	▼3.3	▼12.1	80.67	96.21	▼15.5
3q mar27	▼2.7	▼9.7	82.6	93.65	▼11.1

*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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