

Week 4/20/25-4/24/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	4/20/26		4/21/26		4/22/26		4/23/26		4/24/26	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change
MAY 26	(1.50)	▼.0	(0.50)	▲.1	0.50	▼.1	0.00	▼.5	1.25	▼.2
JUN 26	(1.50)	▼.1	(0.50)	▲.6	0.50	▼.6	0.00	▼.5	1.25	▼.1
JUL 26	(2.00)	▲.2	(4.00)	▲2.0	(0.50)	▼.6	0.00	▼.0	2.75	▼.5
AUG 26	(2.00)	▼.3	(4.00)	▲3.0	(0.50)	▼.6	0.00	▼.0	2.75	▼.9
SEP 26	(2.00)	▲.7	(4.00)	▲3.5	(0.50)	▼1.1	0.00	▼.0	2.75	▼.4
OCT 26	(1.50)	▼1.0	(7.00)	▲3.1	(1.50)	▼.5	(2.00)	▲.9	4.25	▼.8
DEC 26	(1.50)	▲.0	(7.00)	▲3.3	(1.50)	▼.0	(2.00)	▲1.4	4.25	▼.8
MAR 27	(1.00)	▼.1	(9.00)	▲1.9	(2.00)	▲1.0	(4.00)	▲1.4	5.25	▼1.6
JUN 27	(1.00)	▲.4	(9.50)	▲2.3	(2.00)	▲.1	(5.50)	▲1.4	5.25	▼1.0
SEP 27	(1.00)	▲.4	(9.00)	▲2.7	(2.00)	▼.3	(5.00)	▲1.9	3.75	▼1.1
DEC 27	(1.00)	▼.6	(8.00)	▲1.9	(2.00)	▲.3	(4.00)	▲2.3	2.75	▼.9
MAR 28	(1.00)	▲1.4	(7.00)	▲1.2	(1.50)	▲.1	(4.00)	▲1.0	2.75	▼.2
JUN 28	(1.00)	▲.9	(6.50)	▲1.5	(1.00)	▲.4	(3.50)	▲2.2	2.25	▼1.9
SEP 28	(0.50)	▼.1	(6.00)	▲1.3	(1.00)	▲.4	(3.50)	▲2.1	2.25	▼.4
DEC 28	(0.50)	▼1.3	(5.50)	▲.8	(0.50)	▼.0	(3.50)	▲3.2	1.75	▼.0
MAR 29	(0.50)	▼1.8	(5.00)	▲.7	(0.50)	▼.1	(3.50)	▲2.3	1.75	▼.0
0q may26	(1.00)	▼.5	(9.50)	▲.6	(2.00)	▲.1	(5.50)	▲.3	5.25	▼.2
0q jun26	(1.00)	▼.0	(9.50)	▲.9	(2.00)	▼.4	(5.50)	▲.0	5.25	▼.1
0q jul26	(1.00)	▼.0	(9.00)	▲1.3	(2.00)	▲.1	(5.00)	▲.9	3.75	▼.5
0q aug26	(1.00)	▼.5	(9.00)	▲1.3	(2.00)	▲.0	(5.00)	▲1.4	3.75	▼.7
0q sep26	(1.00)	▼.5	(9.00)	▲1.7	(2.00)	▲.0	(5.00)	▲1.9	3.75	▼1.0
0q oct26	(1.00)	▲.4	(8.00)	▲1.9	(2.00)	▼.0	(4.00)	▲1.7	2.75	▼.8
0q dec26	(1.00)	▼.0	(8.00)	▲2.0	(2.00)	▼.2	(4.00)	▲1.6	2.75	▼.4
0q mar27	(1.00)	▲.5	(7.00)	▲.9	(1.50)	▲.4	(4.00)	▲1.4	2.75	▼.4
2q may26	(1.00)	▲.0	(6.50)	▲.5	(1.00)	▼.0	(3.50)	▼1.0	2.25	▼.5
2q jun26	(1.00)	▲.0	(6.50)	▲1.1	(1.00)	▼.5	(3.50)	▼.7	2.25	▼.1
2q jul26	(0.50)	▼.1	(6.00)	▲.6	(1.00)	▲.5	(3.50)	▲.0	2.25	▼.6
2q aug26	(0.50)	▼.3	(6.00)	▲.5	(1.00)	▲.5	(3.50)	▲.0	2.25	▼.6
2q sep26	(0.50)	▼.1	(6.00)	▲.5	(1.00)	▲.5	(3.50)	▲.5	2.25	▼.6
2q oct26	(0.50)	▼.6	(5.50)	▲1.9	(0.50)	▼.6	(3.50)	▲.6	1.75	▼.5
2q dec26	(0.50)	▲.5	(5.50)	▲.6	(0.50)	▼.1	(3.50)	▲1.4	1.75	▼.8
2q mar27	(0.50)	▲1.4	(5.00)	▼.1	(0.50)	▲.4	(3.50)	▲.9	1.75	▼.5
3q may26	(1.00)	▼1.1	(4.50)	▼.1	(0.50)	▲.6	(3.00)	▼1.1	1.75	▼.3
3q jun26	(1.00)	▼1.1	(4.50)	▲2.0	(0.50)	▼1.0	(3.00)	▲.3	1.75	▼.9
3q jul26	(1.00)	▼.7	(4.00)	▲.9	(0.50)	▲.5	(3.00)	▼.0	1.75	▼1.0
3q aug26	(1.00)	▼.1	(4.00)	▲.8	(0.50)	▼.0	(3.00)	▲.5	1.75	▼1.5
3q sep26	(1.00)	▲.4	(4.00)	▲1.7	(0.50)	▼.0	(3.00)	▲.5	1.75	▼1.0
3q oct26	(0.50)	▼.5	(4.00)	▼.0	0.00	▲.4	(3.00)	▲.8	1.50	▼.5
3q dec26	(0.50)	▲.5	(4.00)	▼.0	0.00	▲.4	(3.00)	▲.8	1.50	▼.2
3q mar27	0.00	▲.4	(4.00)	▲.3	0.00	▲.4	(2.50)	▲1.3	1.25	▼1.1

Friday April 24th 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 4.13.26	Net 2 Week ABPV Change	
MAY 26	▼.8	▼2.8	32.53	27.12	▲5.4	▼2.0
JUN 26	▼.8	▼2.9	29.8	28.02	▲1.8	▼2.2
JUL 26	▲1.2	▼4.8	55.8	58.72	▼2.9	▼6.0
AUG 26	▲1.3	▼4.4	54.63	56.18	▼1.6	▼5.6
SEP 26	▲2.7	▼2.5	55.25	55.94	▼.7	▼5.3
OCT 26	▲1.7	▼1.2	74.11	71.02	▲3.1	▼2.9
DEC 26	▲3.8	▼1.3	72.67	71.26	▲1.4	▼5.1
MAR 27	▲2.8	▼3.0	84.5	83.65	▲.8	▼5.7
JUN 27	▲3.1	▼3.8	88.93	89.61	▼.7	▼7.0
SEP 27	▲3.6	▼3.0	91.09	91.04	▲.0	▼6.6
DEC 27	▲1.1	▲.7	92.63	91.57	▲1.1	▼.5
MAR 28	▲3.5	▼3.6	92.8	93.07	▼.3	▼7.1
JUN 28	▲3.1	▼3.1	94.27	91.75	▲2.5	▼6.2
SEP 28	▲3.4	▼1.6	94.5	95.15	▼.7	▼4.9
DEC 28	▲2.6	▼3.3	94	94.91	▼.9	▼6.0
MAR 29	▲1.2	▼5.5	92.12	95.11	▼3.0	▼6.7
0q may26	▲.3	▼6.7	96.98	93.2	▲3.8	▼7.0
0q jun26	▲.3	▼6.8	99.06	97.38	▲1.7	▼7.1
0q jul26	▲1.8	▼4.2	98.46	96.88	▲1.6	▼6.0
0q aug26	▲1.4	▼4.8	98.99	97.09	▲1.9	▼6.2
0q sep26	▲2.1	▼3.7	98.18	97.97	▲.2	▼5.8
0q oct26	▲3.2	▼2.1	96.5	95.88	▲.0	▼5.3
0q dec26	▲3.0	▼2.9	96.59	96.32	▲.3	▼5.9
0q mar27	▲2.7	▼2.7	95.04	94.83	▲.2	▼5.4
2q may26	▼1.0	▼5.1	84.07	84.09	▼.0	▼4.0
2q jun26	▼.2	▼5.3	85.33	87.5	▼2.2	▼5.1
2q jul26	▲.5	▼4.3	87.29	86.55	▲.7	▼4.8
2q aug26	▲.2	▼4.8	87.5	88.37	▼.9	▼5.0
2q sep26	▲.9	▼4.2	87.86	88.09	▼.2	▼5.1
2q oct26	▲1.0	▼2.7	87.28	88.8	▲.0	▼3.6
2q dec26	▲1.6	▼2.3	88.4	90.08	▼1.7	▼4.0
2q mar27	▲2.2	▼1.6	88.51	88.04	▲.5	▼3.8
3q may26	▼1.9	▼6.9	79.87	72.57	▲7.3	▼5.0
3q jun26	▼.7	▼4.3	80.33	74.77	▲5.6	▼3.6
3q jul26	▼.4	▼3.4	81.81	81.9	▼.1	▼3.0
3q aug26	▼.5	▼3.6	82.39	84.47	▼2.1	▼3.2
3q sep26	▲1.5	▼3.4	83.27	84.56	▼1.3	▼4.8
3q oct26	▲.2	▼2.0	83.54	83.47	▲.0	▼2.3
3q dec26	▲1.4	▼1.9	84.74	83.81	▲.9	▼3.3
3q mar27	▲1.3	▼1.4	86.74	84.15	▲2.6	▼2.7

*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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