



Week 4/27/25-5/1/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	4/27/2026		4/28/2026		4/29/2026		4/30/2026		5/1/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change
MAY 26	0.00	▼.5	0.00	▼.0	(1.50)	▲.4	2.00	▼.5	0.75	▼.4
JUN 26	0.00	▼.5	0.00	▼.0	(1.50)	▲.8	2.00	▼.4	0.75	▼1.1
JUL 26	(2.00)	▼.5	(1.50)	▼.1	(4.00)	▲1.2	4.00	▼.5	(0.25)	▼.8
AUG 26	(2.00)	▼.5	(1.50)	▼.1	(4.00)	▲1.7	4.00	▼1.1	(0.25)	▼.2
SEP 26	(2.00)	▼.5	(1.50)	▼.1	(4.00)	▲1.6	4.00	▼1.1	(0.25)	▼.2
OCT 26	(3.00)	▼.5	(3.50)	▲.4	(9.00)	▲3.1	5.50	▼1.3	(0.75)	▼.1
DEC 26	(3.00)	▼.5	(3.50)	▲.9	(9.00)	▲3.8	5.50	▼.8	(0.75)	▼.1
MAR 27	(3.00)	▲.0	(5.50)	▲.4	(13.50)	▲3.2	6.00	▲.0	(0.25)	▼.1
JUN 27	(3.00)	▲.3	(6.50)	▲1.5	(15.00)	▲3.0	6.50	▲.5	0.25	▼.3
SEP 27	(3.00)	▼.1	(6.50)	▲.2	(13.50)	▲4.3	5.50	▲.1	0.25	▼.1
DEC 27	(3.00)	▲.7	(6.00)	▲.4	(11.50)	▲2.9	5.00	▲.4	(0.25)	▼.2
MAR 28	(3.00)	▼1.0	(5.50)	▲1.7	(9.50)	▲2.2	4.00	▲.1	0.25	▼.2
JUN 28	(3.00)	▲.7	(5.00)	▲.1	(7.50)	▲5.1	3.50	▼1.4	0.25	▼.4
SEP 28	(2.50)	▼.6	(4.50)	▲1.0	(6.50)	▲4.7	3.00	▼1.4	0.25	▼.1
DEC 28	(2.50)	▲.4	(3.50)	▼.2	(6.50)	▲4.7	3.00	▼.0	0.25	▼.1
MAR 29	(2.50)	▲1.8	(3.50)	▲.2	(6.00)	▲4.6	3.00	▼.3	0.25	▼.1
0q may26	(3.00)	▼.5	(6.50)	▲.3	(15.00)	▲1.4	6.50	▼2.3	0.25	▼1.0
0q jun26	(3.00)	▼.6	(6.50)	▲1.6	(15.00)	▲1.7	6.50	▼.9	0.25	▼.5
0q jul26	(3.00)	▼.6	(6.50)	▲2.1	(13.50)	▲2.1	5.50	▼.0	0.25	▼.6
0q aug26	(3.00)	▼.1	(6.50)	▲1.5	(13.50)	▲2.5	5.50	▲.5	0.25	▼1.1
0q sep26	(3.00)	▼.6	(6.50)	▲2.0	(13.50)	▲2.8	5.50	▲.5	0.25	▼.1
0q oct26	(3.00)	▼.4	(6.00)	▲1.4	(11.50)	▲2.4	5.00	▲.9	(0.25)	▼.6
0q dec26	(3.00)	▲.1	(6.00)	▲1.9	(11.50)	▲2.6	5.00	▲.9	(0.25)	▼.1
0q mar27	(3.00)	▲.3	(5.50)	▲1.5	(9.50)	▲3.7	4.00	▲.3	0.25	▼.6
2q may26	(3.00)	▼1.1	(5.00)	▲.4	(7.50)	▲.6	3.50	▼1.7	0.25	▼.3
2q jun26	(3.00)	▼.8	(5.00)	▲.9	(7.50)	▲1.0	3.50	▼1.8	0.25	▲.5
2q jul26	(2.50)	▼1.5	(4.50)	▲.7	(6.50)	▲1.4	3.00	▼1.8	0.25	▲.5
2q aug26	(2.50)	▼.5	(4.50)	▲.9	(6.50)	▲1.8	3.00	▼.4	0.25	▼.3
2q sep26	(2.50)	▼.5	(4.50)	▲.6	(6.50)	▲1.5	3.00	▼.9	0.25	▼.0
2q oct26	(2.50)	▲.5	(3.50)	▼.1	(6.50)	▲.5	3.00	▲1.0	0.25	▼.3
2q dec26	(2.50)	▼.2	(3.50)	▲.7	(6.50)	▲1.0	3.00	▲.9	0.25	▼.3
2q mar27	(2.50)	▲1.1	(3.50)	▲.8	(6.00)	▲1.3	3.00	▲.0	0.25	▲.4
3q may26	(3.00)	▼1.2	(3.00)	▼.1	(5.50)	▲.6	3.00	▼1.3	(0.25)	▼1.1
3q jun26	(3.00)	▼1.3	(3.00)	▲.4	(5.50)	▲1.6	3.00	▼1.1	(0.25)	▼.3
3q jul26	(3.00)	▼.6	(2.50)	▲.8	(5.50)	▲1.5	3.00	▼1.7	(0.25)	▼.3
3q aug26	(3.00)	▼.6	(2.50)	▲.3	(5.50)	▲1.4	3.00	▼1.2	(0.25)	▼.3
3q sep26	(3.00)	▼.6	(2.50)	▲.3	(5.50)	▲1.8	3.00	▼1.7	(0.25)	▲.2
3q oct26	(3.00)	▼.3	(1.50)	▲1.0	(5.50)	▼.4	2.50	▲.4	0.25	▼.3
3q dec26	(3.00)	▼.1	(1.50)	▲1.0	(5.50)	▲.5	2.50	▼.1	0.25	▼.3
3q mar27	(3.50)	▲.0	(1.50)	▲.9	(5.00)	▲.3	2.50	▼.0	(0.25)	▼.1

Friday May 1st 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	Net 2 Week ABPV Change
MAY 26	▼1.0	▼1.7	25.59	29.81	▼4.2
JUN 26	▼1.3	▼2.1	27.39	29.7	▼2.3
JUL 26	▼.7	▲1.0	57.24	53.61	▲3.6
AUG 26	▼.2	▲1.9	56.55	52.66	▲3.9
SEP 26	▼.3	▲3.3	56.81	52.61	▲4.2
OCT 26	▲1.6	▲3.0	79.5	68.46	▲11.0
DEC 26	▲3.3	▲7.5	77.34	67.29	▲10.1
MAR 27	▲3.6	▲7.3	93.87	78.5	▲15.4
JUN 27	▲4.9	▲8.5	99.15	82.39	▲16.8
SEP 27	▲4.4	▲8.6	99.95	85.14	▲14.8
DEC 27	▲3.8	▲5.4	100.44	87.38	▲13.1
MAR 28	▲2.8	▲7.0	101.06	87.64	▲13.4
JUN 28	▲4.0	▲8.2	101.12	88.96	▲12.2
SEP 28	▲3.6	▲7.7	100.82	89.81	▲11.0
DEC 28	▲4.8	▲7.4	99.39	90.06	▲9.3
MAR 29	▲6.3	▲7.5	98.82	90.27	▲8.6
0q may26	▼2.2	▼2.4	111.79	83.22	▲28.6
0q jun26	▲1.4	▲1.5	116.29	87.07	▲29.2
0q jul26	▲3.1	▲4.9	115.05	88.84	▲26.2
0q aug26	▲3.4	▲4.6	112.29	91.02	▲21.3
0q sep26	▲4.7	▲6.8	110.74	90.29	▲20.5
0q oct26	▲3.8	▲7.2	107.82	88.8	▲19.0
0q dec26	▲5.4	▲8.1	107.29	89.26	▲18.0
0q mar27	▲5.1	▲7.6	104.15	89.3	▲14.9
2q may26	▼2.1	▼3.9	93.6	73	▲20.6
2q jun26	▼.2	▼.7	94.28	76.57	▲17.7
2q jul26	▼.7	▲.3	94.6	79.5	▲15.1
2q aug26	▲1.6	▲1.8	95.11	82.1	▲13.0
2q sep26	▲.7	▲1.6	93.84	82.23	▲11.6
2q oct26	▲1.7	▲2.1	94.74	83.39	▲11.4
2q dec26	▲2.2	▲3.5	94.68	84.44	▲10.2
2q mar27	▲3.6	▲5.0	94.2	83.95	▲10.3
3q may26	▼3.0	▼4.9	80.82	71.03	▲9.8
3q jun26	▼.7	▼1.1	82.01	73.5	▲8.5
3q jul26	▼.3	▼.7	89.73	76.24	▲13.5
3q aug26	▼.4	▼.4	89.47	78.36	▲11.1
3q sep26	▲.1	▲1.6	88.3	77.88	▲10.4
3q oct26	▲.5	▲.2	87.69	81.03	▲6.7
3q dec26	▲1.1	▲2.3	89.77	80.72	▲9.1
3q mar27	▲1.2	▲2.6	90	82.61	▲7.4

\*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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