

Week 5/4/25-5/8/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	5/4/2026		5/5/2026		5/6/2026		5/7/2026		5/8/2026	
	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	1.00	▼.7	0.50	▼.4	(0.50)	▲.3	0.25	▼.8
JUN 26	0.00	▼.0	1.00	▼.3	0.50	▼.9	(0.50)	▼.1	0.25	▼.3
JUL 26	(5.00)	▲1.6	2.00	▼1.5	3.50	▼2.6	(2.50)	▼1.3	1.75	▼1.9
AUG 26	(5.00)	▲1.1	2.00	▼1.5	3.50	▼2.6	(2.50)	▼.8	1.75	▼2.1
SEP 26	(5.00)	▲1.6	2.00	▼1.0	3.50	▼3.7	(2.50)	▼.4	1.75	▼2.9
OCT 26	(9.00)	▲2.5	2.50	▼.4	7.00	▼4.1	(4.00)	▼1.4	3.75	▼2.3
DEC 26	(9.00)	▲2.4	2.50	▼1.0	7.00	▼3.9	(4.00)	▼.9	3.75	▼3.6
MAR 27	(11.00)	▲3.8	3.00	▼.5	9.50	▼3.6	(6.00)	▼1.6	4.75	▼3.2
JUN 27	(11.00)	▲4.1	3.00	▼.9	10.00	▼3.2	(7.00)	▼1.1	4.25	▼3.3
SEP 27	(10.50)	▲2.8	2.50	▼.1	9.50	▼3.6	(8.00)	▼1.6	3.25	▼3.2
DEC 27	(9.50)	▲3.2	2.50	▲.5	8.00	▼3.3	(8.00)	▼1.9	3.25	▼2.5
MAR 28	(8.50)	▲3.4	2.50	▲1.7	7.00	▼3.0	(7.50)	▼1.8	2.75	▼1.6
JUN 28	(7.50)	▲2.2	2.00	▲.9	6.00	▼2.0	(6.50)	▼2.3	2.25	▼1.9
SEP 28	(7.50)	▲2.4	2.00	▲.1	5.50	▼1.9	(5.50)	▼1.4	1.75	▼2.1
DEC 28	(7.00)	▲2.6	1.50	▼.5	5.50	▼1.3	(5.00)	▼1.3	2.25	▼.0
MAR 29	(7.00)	▲1.9	1.50	▼.6	5.50	▼.9	(4.00)	▼.4	2.25	▼.0
0q may26	(11.00)	▼.4	3.00	▼1.8	10.00	▼1.4	(7.00)	▲.3	4.25	▼3.0
0q jun26	(11.00)	▲.8	3.00	▼2.4	10.00	▼2.4	(7.00)	▼.1	4.25	▼2.2
0q jul26	(10.50)	▼.1	2.50	▼1.0	9.50	▼2.3	(8.00)	▼.3	3.25	▼2.1
0q aug26	(10.50)	▲.3	2.50	▼.5	9.50	▼3.1	(8.00)	▲.1	3.25	▼2.2
0q sep26	(10.50)	▲1.3	2.50	▼1.0	9.50	▼3.7	(8.00)	▼.5	3.25	▼2.2
0q oct26	(9.50)	▲1.8	2.50	▼1.1	8.00	▼3.0	(8.00)	▼1.1	3.25	▼1.9
0q dec26	(9.50)	▲1.5	2.50	▼.4	8.00	▼4.0	(8.00)	▼1.2	3.25	▼2.2
0q mar27	(8.50)	▲1.5	2.50	▲1.0	7.00	▼4.0	(7.50)	▼1.2	2.75	▼2.6
2q may26	(7.50)	▲.4	2.00	▼1.9	6.00	▼1.5	(6.50)	▼.3	2.25	▼2.3
2q jun26	(7.50)	▲.4	2.00	▼2.0	6.00	▼1.9	(6.50)	▼.6	2.25	▼1.3
2q jul26	(7.50)	▲.3	2.00	▼1.9	5.50	▼1.9	(5.50)	▼.4	1.75	▼1.7
2q aug26	(7.50)	▲.6	2.00	▼1.5	5.50	▼2.1	(5.50)	▼.5	1.75	▼1.5
2q sep26	(7.50)	▲.6	2.00	▼1.5	5.50	▼2.1	(5.50)	▼1.0	1.75	▼1.5
2q oct26	(7.00)	▲1.3	1.50	▼2.1	5.50	▼2.4	(5.00)	▼.3	2.25	▼2.0
2q dec26	(7.00)	▲.7	1.50	▼.5	5.50	▼2.5	(5.00)	▼.6	2.25	▼2.0
2q mar27	(7.00)	▲1.1	1.50	▼.1	5.50	▼2.1	(4.00)	▼1.5	2.25	▼2.0
3q may26	(7.00)	▼.1	1.50	▼1.6	5.00	▼1.6	(3.00)	▼.6	2.25	▼1.9
3q jun26	(7.00)	▼.2	1.50	▼1.6	5.00	▼1.4	(3.00)	▼.5	2.25	▼1.8
3q jul26	(7.00)	▼.3	1.50	▼1.0	5.00	▼1.2	(2.50)	▼.4	2.25	▼1.4
3q aug26	(7.00)	▼.1	1.50	▼.8	5.00	▼1.2	(2.50)	▼.4	2.25	▼1.7
3q sep26	(7.00)	▲.1	1.50	▼1.0	5.00	▼1.7	(2.50)	▼.4	2.25	▼1.7
3q oct26	(7.00)	▼.2	1.50	▼.5	5.00	▼1.5	(3.00)	▼1.1	2.75	▼1.0
3q dec26	(7.00)	▼.2	1.50	▼1.0	5.00	▼1.5	(3.00)	▼.6	2.75	▼1.6
3q mar27	(7.00)	▲1.2	1.50	▼1.1	5.00	▼1.6	(3.00)	▼.7	2.75	▼1.5

Friday May 8th 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 4.24.26	Net 2 Week ABPV Change
MAY 26	▼1.0	▼2.1	22.64	27.17	▼4.5
JUN 26	▼1.7	▼2.8	22.09	23.63	▼1.5
JUL 26	▼5.6	▼6.1	43.28	56.87	▼13.6
AUG 26	▼6.0	▼6.1	41.55	56.08	▼14.5
SEP 26	▼6.4	▼6.5	41.71	56.55	▼14.8
OCT 26	▼5.8	▼3.1	70.4	75.75	▼5.3
DEC 26	▼7.0	▼3.7	69	74.3	▼5.3
MAR 27	▼5.0	▼1.9	86.96	85.92	▲1.0
JUN 27	▼4.5	▲.2	94.37	89.57	▲4.8
SEP 27	▼5.6	▼.2	96.89	91.38	▲5.5
DEC 27	▼4.6	▼.7	97.07	93.14	▲3.9
MAR 28	▼1.3	▲2.0	98.92	93.54	▲5.4
JUN 28	▼3.1	▲.7	99.07	94.73	▲4.3
SEP 28	▼2.9	▲.2	98.81	95.16	▲3.7
DEC 28	▼.5	▲4.4	99.59	93.99	▲5.6
MAR 29	▲.0	▲6.4	99.39	92.12	▲7.3
0q may26	▼6.4	▼8.5	104.35	95.92	▲8.4
0q jun26	▼6.3	▼4.8	106.44	98.3	▲8.1
0q jul26	▼5.8	▼2.7	105.45	98.53	▲6.9
0q aug26	▼5.4	▼1.5	103.47	98.47	▲5.0
0q sep26	▼6.1	▼1.4	102.46	97.71	▲4.8
0q oct26	▼5.3	▼1.5	100.58	97	▲3.6
0q dec26	▼6.3	▼.8	99.05	96.19	▲2.9
0q mar27	▼5.3	▲.3	98.77	95.08	▲3.7
2q may26	▼5.5	▼7.9	88.82	80.52	▲8.3
2q jun26	▼5.4	▼5.6	87.11	84.61	▲2.5
2q jul26	▼5.7	▼6.5	87.03	88.78	▼1.8
2q aug26	▼4.9	▼3.0	88.2	88.14	▲.1
2q sep26	▼5.6	▼4.9	87.85	88.43	▼.6
2q oct26	▼5.5	▼3.6	88.12	87.3	▲.8
2q dec26	▼4.8	▼2.9	88.69	88.41	▲.3
2q mar27	▼4.6	▼1.0	89.16	87.47	▲1.7
3q may26	▼5.8	▼8.8	71.68	80.31	▼8.6
3q jun26	▼5.5	▼6.4	76.86	81.39	▼4.5
3q jul26	▼4.3	▼4.5	80.97	81.89	▼.9
3q aug26	▼4.1	▼4.8	81.66	83.59	▼1.9
3q sep26	▼4.7	▼4.9	81.02	83.31	▼2.3
3q oct26	▼4.2	▼3.5	82.39	82.59	▼.2
3q dec26	▼4.8	▼3.4	83.72	84.31	▼.6
3q mar27	▼3.7	▼2.5	86.05	86.78	▼.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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