

Week 5/11/25-5/15/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	5/11/2026		5/12/2026		5/13/2026		5/14/2026		5/15/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change
MAY 26	(2.00)	▼.2	0.50	▼.2	(0.50)	▲.3	0.50	▼.0	(0.25)	▼.1
JUN 26	(2.00)	▼.6	0.50	▲.2	(0.50)	▼.3	0.50	▼.3	(0.25)	▲1.5
JUL 26	(3.50)	▼.9	(1.00)	▼.1	(1.00)	▼.1	(0.50)	▼.5	(1.75)	▲2.3
AUG 26	(3.50)	▼.9	(1.00)	▼.1	(1.00)	▼.1	(0.50)	▲.0	(1.75)	▲2.6
SEP 26	(3.50)	▼.4	(1.00)	▼.1	(1.00)	▼.1	(0.50)	▼.5	(1.75)	▲3.0
OCT 26	(4.50)	▼.9	(4.50)	▲.3	0.00	▲.5	(0.50)	▼1.0	(5.25)	▲3.7
DEC 26	(4.50)	▼1.4	(4.50)	▲.7	0.00	▼.1	(0.50)	▼1.0	(5.25)	▲4.1
MAR 27	(5.50)	▼1.1	(7.00)	▲.9	1.00	▼.6	0.00	▼.1	(9.75)	▲4.1
JUN 27	(6.50)	▼1.0	(8.00)	▲1.8	1.00	▼1.1	0.00	▼.1	(12.25)	▲4.7
SEP 27	(6.50)	▼.3	(8.00)	▲1.5	0.00	▼1.1	0.00	▼.6	(14.25)	▲5.2
DEC 27	(6.00)	▼1.6	(7.50)	▲1.7	(1.00)	▼.9	0.00	▼.1	(15.25)	▲4.8
MAR 28	(5.50)	▼.9	(6.50)	▲.3	(1.50)	▼.6	0.00	▼1.6	(14.75)	▲5.3
JUN 28	(5.50)	▼.9	(6.00)	▲.8	(1.50)	▼1.6	0.00	▼1.1	(15.25)	▲4.5
SEP 28	(5.50)	▼1.0	(6.00)	▲.7	(1.50)	▼1.1	0.00	▼.6	(15.25)	▲3.7
DEC 28	(5.50)	▼.7	(6.00)	▲.2	(1.50)	▼1.2	0.00	▼.6	(14.75)	▲3.6
MAR 29	(5.00)	▼.2	(5.50)	▼.3	(1.50)	▼.3	0.00	▼.0	(14.75)	▲3.8
0q may26	(6.50)	▼2.2	(8.00)	▼2.5	1.00	▼1.5	0.00	▼1.5	(12.25)	▼2.3
0q jun26	(6.50)	▼.9	(8.00)	▼.4	1.00	▼.5	0.00	▼.5	(12.25)	▲3.0
0q jul26	(6.50)	▼1.3	(8.00)	▲.7	0.00	▼.5	0.00	▼.0	(14.25)	▲4.1
0q aug26	(6.50)	▼1.3	(8.00)	▲.6	0.00	▼.1	0.00	▼1.1	(14.25)	▲4.6
0q sep26	(6.50)	▼.9	(8.00)	▲1.1	0.00	▼.1	0.00	▼1.1	(14.25)	▲5.3
0q oct26	(6.00)	▼.9	(7.50)	▲1.5	(1.00)	▼.5	0.00	▼1.1	(15.25)	▲5.8
0q dec26	(6.00)	▼.3	(7.50)	▲1.5	(1.00)	▼.6	0.00	▼.6	(15.25)	▲5.1
0q mar27	(5.50)	▼.7	(6.50)	▲1.9	(1.50)	▼.6	0.00	▼.6	(14.75)	▲4.8
2q may26	(5.50)	▼2.0	(6.00)	▼1.5	(1.50)	▼1.9	0.00	▼1.5	(15.25)	▼.7
2q jun26	(5.50)	▼1.3	(6.00)	▼.6	(1.50)	▲.0	0.00	▼1.0	(15.25)	▲3.4
2q jul26	(5.50)	▼1.1	(6.00)	▼.0	(1.50)	▼.0	0.00	▼1.0	(15.25)	▲4.3
2q aug26	(5.50)	▼.2	(6.00)	▲.1	(1.50)	▼.0	0.00	▼.5	(15.25)	▲4.8
2q sep26	(5.50)	▼.3	(6.00)	▲.6	(1.50)	▼.5	0.00	▼1.1	(15.25)	▲5.4
2q oct26	(5.50)	▲.1	(6.00)	▲.1	(1.50)	▼.1	0.00	▼.6	(14.75)	▲5.5
2q dec26	(5.50)	▼.3	(6.00)	▲.1	(1.50)	▲.4	0.00	▼1.6	(14.75)	▲5.5
2q mar27	(5.00)	▼.0	(5.50)	▼.0	(1.50)	▼.1	0.00	▼.6	(14.75)	▲5.1
3q may26	(4.50)	▼1.7	(5.50)	▼1.8	(1.50)	▼.7	0.50	▼1.2	(15.00)	▲.7
3q jun26	(4.50)	▼.4	(5.50)	▼1.2	(1.50)	▼.2	0.50	▼.4	(15.00)	▲2.6
3q jul26	(4.50)	▼1.3	(5.50)	▲.0	(1.00)	▲.1	0.50	▼1.6	(14.75)	▲3.4
3q aug26	(4.50)	▼.9	(5.50)	▲.1	(1.00)	▲.1	0.50	▼.6	(14.75)	▲3.5
3q sep26	(4.50)	▼.4	(5.50)	▲.2	(1.00)	▼.5	0.50	▼1.1	(14.75)	▲4.2
3q oct26	(4.50)	▼.4	(5.50)	▲.5	(1.00)	▼1.0	0.50	▼.1	(14.25)	▲4.0
3q dec26	(4.50)	▼.6	(5.50)	▲.1	(1.00)	▼1.0	0.50	▼.1	(14.25)	▲4.2
3q mar27	(4.50)	▼1.2	(5.00)	▲.8	(1.00)	▼.6	0.50	▼1.1	(14.25)	▲3.5

Friday May 15th 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 5.1.26	Net 2 Week ABPV Change
MAY 26	▼.2	▼1.2	15.73	23.55	▼7.8
JUN 26	▲.5	▼1.2	24.92	26.29	▼1.4
JUL 26	▲.8	▼4.6	54.41	57.94	▼3.5
AUG 26	▲1.6	▼4.4	51.79	56.52	▼4.7
SEP 26	▲1.9	▼4.7	51.32	56.79	▼5.5
OCT 26	▲2.5	▼4.2	81.03	80.19	▲.8
DEC 26	▲2.3	▼5.0	78.76	77.12	▲1.6
MAR 27	▲3.2	▼2.5	95.82	92.84	▲3.0
JUN 27	▲4.4	▼.3	103.18	98.55	▲4.6
SEP 27	▲4.8	▼1.1	105.55	100.23	▲5.3
DEC 27	▲2.2	▼2.7	104.66	99.94	▲4.7
MAR 28	▲2.4	▲.1	104.69	100.11	▲4.6
JUN 28	▲1.6	▼1.2	104.56	100.93	▲3.6
SEP 28	▲1.7	▼.7	104.09	100.4	▲3.7
DEC 28	▲1.3	▼.6	103.65	99.47	▲4.2
MAR 29	▲3.0	▲2.0	103.25	98.89	▲4.4
0q may26	▼9.9	▼16.0	92.94	112.34	▼19.4
0q jun26	▲.7	▼5.9	126.25	116.48	▲9.8
0q jul26	▲2.9	▼3.1	124.51	114.45	▲10.1
0q aug26	▲2.7	▼2.9	120.19	112.96	▲7.2
0q sep26	▲4.4	▼2.4	118.34	111.34	▲7.0
0q oct26	▲4.8	▼1.0	113.69	107.88	▲5.8
0q dec26	▲5.1	▼1.9	110.56	106.92	▲3.6
0q mar27	▲4.9	▼.4	108.51	104.56	▲4.0
2q may26	▼7.6	▼13.3	141.72	92.05	▲49.7
2q jun26	▲.4	▼5.2	108.89	95.22	▲13.7
2q jul26	▲2.1	▼3.9	107.92	95.34	▲12.6
2q aug26	▲4.1	▼1.3	104.16	95.12	▲9.0
2q sep26	▲4.1	▼1.9	103.17	94.37	▲8.8
2q oct26	▲5.1	▼.8	100.9	94.77	▲6.1
2q dec26	▲4.1	▼.7	99.73	94.7	▲5.0
2q mar27	▲4.4	▼.5	98.34	94.21	▲4.1
3q may26	▼4.7	▼10.4		81.37	▼81.4
3q jun26	▲.4	▼4.9		82.2	▼82.2
3q jul26	▲.6	▼4.0		89.7	▼89.7
3q aug26	▲2.2	▼2.0		88.26	▼88.3
3q sep26	▲2.3	▼2.3		88.29	▼88.3
3q oct26	▲3.0	▼1.7		88.16	▼88.2
3q dec26	▲2.6	▼2.2		89.77	▼89.8
3q mar27	▲1.5	▼2.3		90.03	▼90.0

\*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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