

Week 5/18/26-5/22/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks										
ATM Sofr Straddle	5/18/2026		5/19/2026		5/20/2026		5/21/2026		5/22/2026	
	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change	Future Change	Straddle Change
JUN 26	(0.50)	▼.4	(0.25)	▲.3	1.25	▼.2	(2.25)	▲.9	(0.38)	▲.7
JUL 26	(1.00)	▼.5	(3.00)	▲1.8	4.50	▼.9	(5.00)	▲.4	(2.75)	▲.1
AUG 26	(1.00)	▼.5	(3.00)	▲1.3	4.50	▼.9	(5.00)	▲.2	(2.75)	▲.1
SEP 26	(1.00)	▼.0	(3.00)	▲1.3	4.50	▼1.4	(5.00)	▲.6	(2.75)	▲.2
OCT 26	(1.00)	▼1.0	(4.50)	▲1.2	7.50	▼1.3	(6.00)	▲1.0	(5.25)	▲.3
NOV 26	(1.00)	▲.0	(4.50)	▲.7	7.50	▼.1	(6.00)	▲.5	(5.25)	▲.9
DEC 26	(1.00)	▼.5	(4.50)	▲1.2	7.50	▼.7	(6.00)	▲.5	(5.25)	▲.5
MAR 27	(1.00)	▼1.6	(5.00)	▲.9	10.50	▼1.5	(7.00)	▲.9	(5.75)	▲1.6
JUN 27	(1.50)	▼2.1	(4.50)	▲1.2	12.00	▼1.5	(6.50)	▲.2	(5.25)	▲1.5
SEP 27	(2.00)	▼1.1	(4.00)	▲.1	12.50	▼2.2	(5.00)	▲.8	(4.25)	▲.9
DEC 27	(3.00)	▼1.8	(3.50)	▲.9	12.50	▼1.6	(4.00)	▲.6	(3.25)	▲1.5
MAR 28	(3.50)	▼2.2	(3.50)	▲2.7	12.50	▼1.8	(3.50)	▲.9	(2.25)	▲.6
JUN 28	(3.50)	▼1.8	(4.00)	▲1.7	12.00	▼2.4	(3.00)	▲.9	(1.25)	▲.6
SEP 28	(3.50)	▼2.3	(4.50)	▲2.2	11.50	▼2.6	(2.50)	▲.6	(0.75)	▲.6
DEC 28	(3.50)	▼2.3	(5.00)	▲1.1	11.00	▼2.3	(2.00)	▲.8	(0.25)	▲1.1
MAR 29	(3.50)	▼.5	(5.00)	▼.1	10.50	▲.1	(2.00)	▲.3	0.25	▲1.0
0q jun26	(1.50)	▼1.6	(4.50)	▼.4	12.00	▼1.3	(6.50)	▼.7	(5.25)	▼.5
0q jul26	(2.00)	▼1.6	(4.00)	▲.6	12.50	▼1.3	(5.00)	▼.1	(4.25)	▼.3
0q aug26	(2.00)	▼1.1	(4.00)	▲.6	12.50	▼2.1	(5.00)	▼.2	(4.25)	▼.1
0q sep26	(2.00)	▼1.1	(4.00)	▲1.1	12.50	▼1.7	(5.00)	▼.3	(4.25)	▲.2
0q oct26	(3.00)	▼.4	(3.50)	▲.5	12.50	▼1.8	(4.00)	▲.1	(3.25)	▼.1
0q nov26	(3.00)	▲.0	(3.50)	▲.5	12.50	▼1.9	(4.00)	▼.4	(3.25)	▲.7
0q dec26	(3.00)	▼1.0	(3.50)	▲1.4	12.50	▼3.0	(4.00)	▲.3	(3.25)	▼.2
0q mar27	(3.50)	▼.1	(3.50)	▲2.0	12.50	▼3.4	(3.50)	▲.4	(2.25)	▼.1
2q jun26	(3.50)	▼.9	(4.00)	▼.6	12.00	▼.9	(3.00)	▼.0	(1.25)	▼.9
2q jul26	(3.50)	▼.5	(4.50)	▲.2	11.50	▼2.1	(2.50)	▲.4	(0.75)	▲.0
2q aug26	(3.50)	▼1.0	(4.50)	▲1.1	11.50	▼1.2	(2.50)	▲.4	(0.75)	▼.8
2q sep26	(3.50)	▲.5	(4.50)	▲1.6	11.50	▼2.6	(2.50)	▼.1	(0.75)	▼.0
2q oct26	(3.50)	▼.1	(5.00)	▲1.0	11.00	▼1.8	(2.00)	▲.5	(0.25)	▼.3
2q nov26	(3.50)	▲.0	(5.00)	▲1.5	11.00	▼2.9	(2.00)	▲.5	(0.25)	▼.1
2q dec26	(3.50)	▲.1	(5.00)	▲1.5	11.00	▼2.4	(2.00)	▼.1	(0.25)	▲.2
2q mar27	(3.50)	▲.3	(5.00)	▲1.4	10.50	▼3.0	(2.00)	▼.5	0.25	▲.2
3q jun26	(3.50)	▼1.2	(5.00)	▼.3	10.00	▼1.3	(1.50)	▼.3	0.75	▼.1
3q jul26	(3.50)	▼.9	(5.50)	▲.1	10.00	▼.8	(1.50)	▼.4	1.00	▲.2
3q aug26	(3.50)	▼1.0	(5.50)	▲.7	10.00	▼.9	(1.50)	▲.0	1.00	▼.6
3q sep26	(3.50)	▼.5	(5.50)	▲.7	10.00	▼.9	(1.50)	▲.0	1.00	▼.3
3q oct26	(3.00)	▼.1	(6.00)	▲1.5	10.00	▼1.6	(1.00)	▼.5	1.25	▼.1
3q nov26	(3.00)	▲.0	(6.00)	▲2.7	10.00	▼2.7	(1.00)	▼.0	1.25	▼.1
3q dec26	(3.00)	▼.1	(6.00)	▲2.6	10.00	▼2.4	(1.00)	▼.6	1.25	▲.2
3q mar27	(3.00)	▲.8	(5.50)	▲2.9	9.50	▼2.8				

Friday May 22nd 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
JUN 26	▲1.4	▲1.6	30.97	21.81	▲9.2
JUL 26	▲.8	▲1.5	68.94	43.42	▲25.5
AUG 26	▲.2	▲1.7	62.55	41.95	▲20.6
SEP 26	▲.7	▲2.2	59.54	41.51	▲18.0
OCT 26	▲.2	▲2.8	87.91	68.49	▲19.4
NOV 26	▲2.0	▲2.0	87.01	n/a	n/a
DEC 26	▲1.0	▲3.0	84.35	68.38	▲16.0
MAR 27	▲.4	▲4.0	100.1	86.1	▲14.0
JUN 27	▼.8	▲3.7	105.62	93.76	▲11.9
SEP 27	▼1.6	▲3.3	105.78	96.3	▲9.5
DEC 27	▼1.3	▲.2	106.76	96.82	▲9.9
MAR 28	▲.1	▲2.2	105.78	98.93	▲6.8
JUN 28	▼1.0	▲.7	105.57	99.32	▲6.3
SEP 28	▼1.5	▼.1	104.35	99.26	▲5.1
DEC 28	▼1.5	▼.0	103.65	98.54	▲5.1
MAR 29	▲.8	▲3.4	103.2	98.58	▲4.6
0q jun26	▼4.5	▼3.8	123.95	105.58	▲18.4
0q jul26	▼2.7	▲.5	122.06	104.06	▲18.0
0q aug26	▼2.9	▲.1	119.16	103.56	▲15.6
0q sep26	▼1.9	▲3.1	117.95	101.45	▲16.5
0q oct26	▼1.8	▲3.3	112.8	99.67	▲13.1
0q nov26	▼1.3	▼1.3	113.04	n/a	n/a
0q dec26	▼2.4	▲3.5	112.63	97.84	▲14.8
0q mar27	▼1.3	▲4.1	108.3	98.8	▲9.5
2q jun26	▼3.3	▼3.2	111.43	87.29	▲24.1
2q jul26	▼2.1	▲.4	109.76	86.34	▲23.4
2q aug26	▼1.4	▲3.4	106.57	87.03	▲19.5
2q sep26	▼.7	▲3.2	105.29	86.81	▲18.5
2q oct26	▼.6	▲4.5	102.83	87.21	▲15.6
2q nov26	▼.9	▼.9	102.05	n/a	n/a
2q dec26	▼.8	▲3.0	100.49	88.72	▲11.8
2q mar27	▼1.5	▲2.8	98.04	88.82	▲9.2
3q jun26	▼3.2	▼2.4	99.59	76.79	▲22.8
3q jul26	▼1.9	▼1.3	99	81.13	▲17.9
3q aug26	▼1.7	▲.7	96.52	81.76	▲14.8
3q sep26	▼1.0	▲1.6	95.99	81.09	▲14.9
3q oct26	▼.9	▲2.2	93.77	81.45	▲12.3
3q nov26	▼.1	▼.1	94.67	n/a	n/a
3q dec26	▼.3	▲2.9	93.85	83.74	▲10.1
3q mar27	▲.9	▲1.8		86.07	▼86.1

*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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