



| Week 6/1/26-6/5/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks | | | | | | | | | | |
|---|---------------|-----------------|---------------|-----------------|---------------|-----------------|---------------|-----------------|---------------|-----------------|
| ATM Sofr Straddle | 6/1/2026 | | 6/2/2026 | | 6/3/2026 | | 6/4/2026 | | 6/5/2026 | |
| | Future Change | Straddle Change | Future Change | Straddle Change | Future Change | Straddle Change | Future Change | Straddle Change | Future Change | Straddle Change |
| JUN 26 | 0.00 | ▼.0 | 0.50 | ▼.2 | 0.25 | ▼.4 | 0.50 | ▼.2 | (1.38) | ▼.1 |
| JUL 26 | (2.00) | ▼.5 | 0.50 | ▲.5 | (1.00) | ▼.5 | 2.00 | ▼.5 | (6.25) | ▼.3 |
| AUG 26 | (2.00) | ▲.0 | 0.50 | ▼.5 | (1.00) | ▼.0 | 2.00 | ▼.0 | (6.25) | ▲.6 |
| SEP 26 | (2.00) | ▲.0 | 0.50 | ▼.5 | (1.00) | ▲.5 | 2.00 | ▼.5 | (6.25) | ▲1.2 |
| OCT 26 | (3.50) | ▼.9 | 0.00 | ▼.0 | (2.50) | ▼.6 | 3.50 | ▼.6 | (11.25) | ▲2.1 |
| NOV 26 | (3.50) | ▼.4 | 0.00 | ▼.0 | (2.50) | ▼1.1 | 3.50 | ▼.1 | (11.25) | ▲2.2 |
| DEC 26 | (3.50) | ▲.6 | 0.00 | ▼1.1 | (2.50) | ▼.1 | 3.50 | ▼.6 | (11.25) | ▲2.3 |
| MAR 27 | (5.50) | ▼.5 | (0.50) | ▼.6 | (3.50) | ▼.0 | 5.00 | ▼.4 | (13.75) | ▲3.2 |
| JUN 27 | (6.00) | ▼.1 | (0.50) | ▼.6 | (4.50) | ▼.1 | 5.00 | ▼.1 | (13.75) | ▲3.0 |
| SEP 27 | (6.50) | ▼.3 | 0.00 | ▼.6 | (4.50) | ▼.3 | 4.00 | ▼.4 | (13.75) | ▲3.3 |
| DEC 27 | (6.00) | ▼.3 | 0.50 | ▼.6 | (4.50) | ▼.1 | 3.50 | ▼.3 | (13.75) | ▲2.8 |
| MAR 28 | (5.50) | ▼.7 | 0.50 | ▼.1 | (4.00) | ▼.6 | 2.50 | ▼.1 | (12.25) | ▲2.8 |
| JUN 28 | (5.00) | ▼1.0 | 1.00 | ▼.7 | (4.00) | ▼.3 | 2.00 | ▲.4 | (11.25) | ▲2.9 |
| SEP 28 | (4.50) | ▼.8 | 1.00 | ▼1.7 | (3.50) | ▼.8 | 1.50 | ▲.6 | (10.25) | ▲3.1 |
| DEC 28 | (4.50) | ▼.8 | 1.50 | ▼2.2 | (3.50) | ▼.4 | 1.50 | ▲.1 | (9.25) | ▲2.5 |
| MAR 29 | (4.00) | ▲.8 | 1.50 | ▼2.6 | (3.50) | ▼.3 | 1.00 | ▼.1 | (8.25) | ▲3.0 |
| 0q jun26 | (6.00) | ▼1.3 | (0.50) | ▼.5 | (4.50) | ▼1.6 | 5.00 | ▼.5 | (13.75) | ▼1.3 |
| 0q jul26 | (6.50) | ▼.8 | 0.00 | ▼1.0 | (4.50) | ▼.3 | 4.00 | ▼.2 | (13.75) | ▼.0 |
| 0q aug26 | (6.50) | ▼.8 | 0.00 | ▼1.0 | (4.50) | ▼.3 | 4.00 | ▼.3 | (13.75) | ▲.6 |
| 0q sep26 | (6.50) | ▼.4 | 0.00 | ▼1.1 | (4.50) | ▼.4 | 4.00 | ▼.3 | (13.75) | ▲1.2 |
| 0q oct26 | (6.00) | ▼.0 | 0.50 | ▼1.0 | (4.50) | ▲.5 | 3.50 | ▼.4 | (13.75) | ▲1.4 |
| 0q nov26 | (6.00) | ▼.5 | 0.50 | ▼.6 | (4.50) | ▲.5 | 3.50 | ▼.4 | (13.75) | ▲1.8 |
| 0q dec26 | (6.00) | ▼1.0 | 0.50 | ▼.6 | (4.50) | ▲.1 | 3.50 | ▼.4 | (13.75) | ▲2.5 |
| 0q mar27 | (5.50) | ▼.6 | 0.50 | ▼.6 | (4.00) | ▲.4 | 2.50 | ▲.4 | (12.25) | ▲1.4 |
| 2q jun26 | (5.00) | ▼.4 | 1.00 | ▼1.4 | (4.00) | ▼1.2 | 2.00 | ▼.6 | (11.25) | ▼.6 |
| 2q jul26 | (4.50) | ▼.1 | 1.00 | ▼1.0 | (3.50) | ▼.3 | 1.50 | ▼.1 | (10.25) | ▼.3 |
| 2q aug26 | (4.50) | ▼.1 | 1.00 | ▼1.0 | (3.50) | ▲.6 | 1.50 | ▼.6 | (10.25) | ▲.4 |
| 2q sep26 | (4.50) | ▼.6 | 1.00 | ▼.5 | (3.50) | ▲.1 | 1.50 | ▼.6 | (10.25) | ▲.8 |
| 2q oct26 | (4.50) | ▲.3 | 1.50 | ▼.5 | (3.50) | ▲.1 | 1.50 | ▼.6 | (9.25) | ▲1.2 |
| 2q nov26 | (4.50) | ▼.3 | 1.50 | ▼.5 | (3.50) | ▲.6 | 1.50 | ▼.1 | (9.25) | ▲1.2 |
| 2q dec26 | (4.50) | ▼.3 | 1.50 | ▼.6 | (3.50) | ▲1.0 | 1.50 | ▼.6 | (9.25) | ▲1.0 |
| 2q mar27 | (4.00) | ▼.2 | 1.50 | ▼1.1 | (3.50) | ▲1.0 | 1.00 | ▼.1 | (8.25) | ▲1.2 |
| 3q jun26 | (3.00) | ▼1.0 | 1.50 | ▼.2 | (3.50) | ▼1.7 | 1.00 | ▼.5 | (7.75) | ▼1.5 |
| 3q jul26 | (3.00) | ▲.2 | 1.50 | ▼.6 | (3.50) | ▼.5 | 1.00 | ▼1.0 | (7.25) | ▼.5 |
| 3q aug26 | (3.00) | ▼.9 | 1.50 | ▼.1 | (3.50) | ▼.5 | 1.00 | ▼.5 | (7.25) | ▲.5 |
| 3q sep26 | (3.00) | ▼.4 | 1.50 | ▼.1 | (3.50) | ▼.5 | 1.00 | ▼.0 | (7.25) | ▲.3 |
| 3q oct26 | (3.00) | ▼.0 | 1.50 | ▼.5 | (3.50) | ▲.4 | 1.00 | ▼.0 | (6.25) | ▲.1 |
| 3q nov26 | (3.00) | ▼.6 | 1.50 | ▼.5 | (3.50) | ▲.4 | 1.00 | ▲1.0 | (6.25) | ▲.0 |
| 3q dec26 | (3.00) | ▼.1 | 1.50 | ▼.0 | (3.50) | ▲.4 | 1.00 | ▲.5 | (6.25) | ▲.5 |
| 3q mar27 | (3.50) | ▼.2 | 2.00 | ▼.0 | (3.50) | ▲.3 | 1.00 | ▼.0 | (5.75) | ▲1.0 |

| Friday June 5th 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 5.26.26 | Net 2 Week ABPV Change |
| JUN 26 | ▼.9 | ▼3.5 | 21.84 | 28.33 | ▼6.5 |
| JUL 26 | ▼1.4 | ▼5.2 | 56.91 | 55.34 | ▲1.6 |
| AUG 26 | ▲.1 | ▼4.4 | 53.34 | 50.75 | ▲2.6 |
| SEP 26 | ▲.6 | ▼3.5 | 51.74 | 48.64 | ▲3.1 |
| OCT 26 | ▲.0 | ▼4.2 | 82.54 | 80.66 | ▲1.9 |
| NOV 26 | ▲.6 | ▼3.7 | 81.01 | 80.31 | ▲.7 |
| DEC 26 | ▲1.2 | ▼4.2 | 78.67 | 77.41 | ▲1.3 |
| MAR 27 | ▲1.7 | ▼3.8 | 97.64 | 93.05 | ▲4.6 |
| JUN 27 | ▲2.1 | ▼1.5 | 104.53 | 100.66 | ▲3.9 |
| SEP 27 | ▲1.8 | ▼2.5 | 106.53 | 100.27 | ▲6.3 |
| DEC 27 | ▲2.1 | ▲.5 | 105.98 | 102.5 | ▲3.5 |
| MAR 28 | ▲1.2 | ▼.3 | 106.79 | 102.94 | ▲3.9 |
| JUN 28 | ▲1.2 | ▲.2 | 107.36 | 103.07 | ▲4.3 |
| SEP 28 | ▲.4 | ▲.4 | 107.12 | 102.39 | ▲4.7 |
| DEC 28 | ▼.7 | ▲.5 | 106.92 | 102 | ▲.1 |
| MAR 29 | ▲.9 | ▲.3 | 103.12 | 101.97 | ▲1.2 |
| 0q jun26 | ▼5.1 | ▼9.6 | 115.49 | 108.29 | ▲7.2 |
| 0q jul26 | ▼2.3 | ▼6.2 | 115.67 | 113.58 | ▲2.1 |
| 0q aug26 | ▼2.0 | ▼6.1 | 113.79 | 111.67 | ▲2.1 |
| 0q sep26 | ▼1.0 | ▼5.2 | 113.2 | 109.56 | ▲3.6 |
| 0q oct26 | ▲.5 | ▼4.1 | 110.2 | 105.87 | ▲4.3 |
| 0q nov26 | ▲.8 | ▼3.1 | 110.68 | 106.16 | ▲4.5 |
| 0q dec26 | ▲.6 | ▼3.4 | 110.49 | 106.67 | ▲3.8 |
| 0q mar27 | ▲1.0 | ▼2.6 | 107.81 | 104.88 | ▲2.9 |
| 2q jun26 | ▼4.1 | ▼9.3 | 102.76 | 94.66 | ▲8.1 |
| 2q jul26 | ▼1.7 | ▼6.7 | 99.38 | 95.66 | ▲3.7 |
| 2q aug26 | ▼.6 | ▼5.9 | 98.06 | 94.27 | ▲3.8 |
| 2q sep26 | ▼.8 | ▼4.7 | 97.99 | 94.48 | ▲3.5 |
| 2q oct26 | ▲.5 | ▼4.5 | 96.6 | 93.17 | ▲3.4 |
| 2q nov26 | ▲.8 | ▼3.9 | 97.83 | 93.62 | ▲4.2 |
| 2q dec26 | ▲.5 | ▼3.1 | 98.82 | 96.24 | ▲2.6 |
| 2q mar27 | ▲.8 | ▼2.3 | 97.25 | 95.56 | ▲1.7 |
| 3q jun26 | ▼4.9 | ▼8.5 | 82.06 | 85.17 | ▼3.1 |
| 3q jul26 | ▼2.4 | ▼7.2 | 87.74 | 82.31 | ▲5.4 |
| 3q aug26 | ▼1.5 | ▼5.1 | 88.07 | 84.28 | ▲3.8 |
| 3q sep26 | ▼.8 | ▼4.4 | 87.75 | 83.49 | ▲4.3 |
| 3q oct26 | ▼.1 | ▼5.0 | 87.98 | 83.6 | ▲4.4 |
| 3q nov26 | ▲.3 | ▼4.0 | 89.55 | 85.78 | ▲3.8 |
| 3q dec26 | ▲1.2 | ▼3.3 | 90.14 | 86.82 | ▲3.3 |
| 3q mar27 | ▲1.1 | ▼2.6 | 90.8 | 87.47 | ▲3.3 |

*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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