

| Week 10/26/26-10/30/26 Moving ATM Straddle Change Delta/Gamma Adjusted BP Ticks |               |                 |               |                 |               |                 |               |                 |               |         |
|---------------------------------------------------------------------------------|---------------|-----------------|---------------|-----------------|---------------|-----------------|---------------|-----------------|---------------|---------|
| ATM Sofr Straddle                                                               | 10/26/2026    |                 | 10/27/2026    |                 | 10/28/2026    |                 | 10/29/2026    |                 | 10/30/2026    |         |
|                                                                                 | Future Change | Straddle Change | Future Change | Straddle Change | Future Change | Straddle Change | Future Change | Straddle Change | Future Change | Formula |
| NOV 26                                                                          | (2.00)        | ▼1.0            | (0.50)        | ▼.6             | 1.50          | ▼3.4            | 2.50          | ▲.2             | 3.25          | ▲1.0    |
| DEC 26                                                                          | (2.00)        | ▼1.0            | (0.50)        | ▼.0             | 1.50          | ▼2.9            | 2.50          | ▲.3             | 3.25          | ▲1.2    |
| JAN 27                                                                          | (4.00)        | ▼1.5            | (3.00)        | ▼1.3            | 3.50          | ▼3.4            | 5.50          | ▲.5             | 6.25          | ▲1.0    |
| FEB27                                                                           | (4.00)        | ▼1.5            | (3.00)        | ▼2.4            | 3.50          | ▼3.9            | 5.50          | ▲.9             | 6.25          | ▲1.0    |
| MAR 27                                                                          | (4.00)        | ▼2.0            | (3.00)        | ▼1.4            | 3.50          | ▼3.9            | 5.50          | ▲1.3            | 6.25          | ▲.7     |
| APR 27                                                                          | (4.50)        | ▼2.4            | (3.50)        | ▼1.1            | 2.50          | ▼3.6            | 8.50          | ▲.9             | 7.75          | ▲1.3    |
| JUN 27                                                                          | (4.50)        | ▼1.4            | (3.50)        | ▼1.6            | 2.50          | ▼4.1            | 8.50          | ▲1.8            | 7.75          | ▲1.1    |
| SEP 27                                                                          | (4.00)        | ▼.6             | (3.50)        | ▼1.6            | 0.50          | ▼4.1            | 10.00         | ▼.4             | 8.25          | ▲1.7    |
| DEC 27                                                                          | (2.50)        | ▼.6             | (4.00)        | ▼.9             | (1.00)        | ▼3.6            | 10.50         | ▲.4             | 8.75          | ▲1.8    |
| MAR 28                                                                          | (2.00)        | ▲.2             | (3.50)        | ▼.6             | (2.50)        | ▼3.7            | 10.50         | ▲.2             | 9.00          | ▲1.6    |
| JUN 28                                                                          | (1.50)        | ▼.1             | (3.00)        | ▲.2             | (4.00)        | ▼3.6            | 10.00         | ▼.5             | 9.50          | ▲2.6    |
| SEP 28                                                                          | (1.00)        | ▲.8             | (3.00)        | ▼.6             | (4.50)        | ▼3.9            | 9.00          | ▼.6             | 9.75          | ▲1.8    |
| DEC 28                                                                          | (1.00)        | ▲.6             | (2.50)        | ▲.3             | (5.00)        | ▼4.1            | 8.00          | ▼1.2            | 9.75          | ▲1.5    |
| MAR 29                                                                          | (1.00)        | ▼.1             | (2.00)        | ▼.3             | (5.50)        | ▼.2             | 7.50          | ▲.1             | 9.75          | ▲.1     |
| JUN 29                                                                          | (1.00)        | ▼.6             | (1.50)        | ▼.1             | (6.00)        | ▲.1             | 7.00          | ▼.2             | 9.25          | ▲.1     |
| SEP 29                                                                          | (0.50)        | ▼.3             | (1.50)        | ▼.1             | (6.00)        | ▼.1             | 6.50          | ▼1.0            | 9.00          | ▲.2     |

|          |        |      |        |      |        |      |       |      |      |      |
|----------|--------|------|--------|------|--------|------|-------|------|------|------|
| 0q nov26 | (2.50) | ▼2.0 | (4.00) | ▼.6  | (1.00) | ▼2.5 | 10.50 | ▼1.3 | 8.75 | ▲1.6 |
| 0q dec26 | (2.50) | ▼2.5 | (4.00) | ▼.8  | (1.00) | ▼2.5 | 10.50 | ▲.6  | 8.75 | ▲1.9 |
| 0q jan27 | (2.00) | ▼1.5 | (3.50) | ▼1.0 | (2.50) | ▼2.1 | 10.50 | ▲.5  | 9.00 | ▲1.5 |
| 0q feb27 | (2.00) | ▼1.5 | (3.50) | ▼1.0 | (2.50) | ▼1.6 | 10.50 | ▲.9  | 9.00 | ▲1.6 |
| 0q mar27 | (2.00) | ▼1.5 | (3.50) | ▼1.5 | (2.50) | ▼1.1 | 10.50 | ▲.4  | 9.00 | ▲1.5 |
| 0q apr27 | (1.50) | ▼2.1 | (3.00) | ▼.5  | (4.00) | ▼2.1 | 10.00 | ▲.7  | 9.50 | ▲1.1 |
| 0q jun27 | (1.50) | ▼1.8 | (3.00) | ▼1.0 | (4.00) | ▼2.1 | 10.00 | ▲.4  | 9.50 | ▲1.6 |
| 0q sep27 | (1.00) | ▼.9  | (3.00) | ▼1.2 | (4.50) | ▼1.0 | 9.00  | ▼.6  | 9.75 | ▲1.9 |

|          |        |      |        |      |        |      |      |      |      |      |
|----------|--------|------|--------|------|--------|------|------|------|------|------|
| 2q nov26 | (1.00) | ▼1.6 | (2.50) | ▼2.4 | (5.00) | ▼2.4 | 8.00 | ▼1.0 | 9.75 | ▲1.1 |
| 2q dec26 | (1.00) | ▼2.1 | (2.50) | ▼1.5 | (5.00) | ▼1.6 | 8.00 | ▼.0  | 9.75 | ▲1.4 |
| 2q jan27 | (1.00) | ▼2.6 | (2.00) | ▼1.6 | (5.50) | ▼1.0 | 7.50 | ▼.5  | 9.75 | ▲2.0 |
| 2q feb27 | (1.00) | ▼2.6 | (2.00) | ▼1.6 | (5.50) | ▼1.0 | 7.50 | ▼.1  | 9.75 | ▲2.0 |
| 2q mar27 | (1.00) | ▼2.1 | (2.00) | ▼1.6 | (5.50) | ▼1.0 | 7.50 | ▼.7  | 9.75 | ▲2.4 |
| 2q apr27 | (1.00) | ▼2.6 | (1.50) | ▼1.1 | (6.00) | ▼1.4 | 7.00 | ▲.2  | 9.25 | ▲1.6 |
| 2q jun27 | (1.00) | ▼1.6 | (1.50) | ▼1.6 | (6.00) | ▼.9  | 7.00 | ▲.4  | 9.25 | ▲1.8 |
| 2q sep27 | (0.50) | ▼2.1 | (1.50) | ▼1.6 | (6.00) | ▼1.0 | 6.50 | ▲.3  | 9.00 | ▲1.1 |

|          |        |      |        |      |        |      |      |     |      |      |
|----------|--------|------|--------|------|--------|------|------|-----|------|------|
| 3q nov26 | (0.50) | ▼2.5 | (1.00) | ▼1.5 | (6.00) | ▼1.9 | 6.00 | ▼.1 | 8.25 | ▲.7  |
| 3q dec26 | (0.50) | ▼2.0 | (1.00) | ▼2.0 | (6.00) | ▼1.8 | 6.00 | ▲.7 | 8.25 | ▲.7  |
| 3q jan27 | 0.00   | ▼1.1 | (1.00) | ▼2.0 | (6.00) | ▼1.2 | 5.50 | ▲.1 | 7.75 | ▲1.2 |
| 3q feb27 | 0.00   | ▼1.6 | (1.00) | ▼2.0 | (6.00) | ▼.2  | 5.50 | ▼.4 | 7.75 | ▲.8  |
| 3q mar27 | 0.00   | ▼1.6 | (1.00) | ▼2.0 | (6.00) | ▼.7  | 5.50 | ▲.1 | 7.75 | ▲1.4 |
| 3q apr27 | 0.00   | ▼2.1 | (0.50) | ▼1.6 | (6.50) | ▼.7  | 5.50 | ▼.4 | 7.25 | ▲1.3 |
| 3q jun27 | 0.00   | ▼1.8 | (0.50) | ▼2.1 | (6.50) | ▼.7  | 5.50 | ▲.1 | 7.25 | ▲1.5 |
| 3q sep27 | 0.50   | ▼1.6 | (0.50) | ▼2.1 | (6.50) | ▼.6  | 5.00 | ▼.7 | 7.25 | ▲2.0 |

| Friday October 30th 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 10.19.26 | Net 2 Week ABPV Change |
| NOV 26                                                              | ▼3.7                         | ▼4.6                         | 51.37                 | 50.16                      | ▲1.2                   |
| DEC 26                                                              | ▼2.5                         | ▼2.8                         | 56.38                 | 45.37                      | ▲11.0                  |
| JAN 27                                                              | ▼4.7                         | ▼4.8                         | 89.52                 | 84.71                      | ▲4.8                   |
| FEB27                                                               | ▼5.9                         | ▼5.9                         | 86.73                 | 84.37                      | ▲2.4                   |
| MAR 27                                                              | ▼5.3                         | ▼3.6                         | 85.6                  | 85.25                      | ▲.3                    |
| APR 27                                                              | ▼4.9                         | ▼2.1                         | 110.74                | 106.63                     | ▲4.1                   |
| JUN 27                                                              | ▼4.2                         | ▼1.0                         | 109.21                | 104.78                     | ▲4.4                   |
| SEP 27                                                              | ▼4.9                         | ▼.7                          | 120.68                | 114.77                     | ▲5.9                   |
| DEC 27                                                              | ▼3.0                         | ▲2.4                         | 124.31                | 117.75                     | ▲6.6                   |
| MAR 28                                                              | ▼2.3                         | ▲2.3                         | 126.71                | 120.14                     | ▲6.6                   |
| JUN 28                                                              | ▼1.6                         | ▲3.1                         | 126.53                | 120.24                     | ▲6.3                   |
| SEP 28                                                              | ▼2.4                         | ▲3.0                         | 125.89                | 120.92                     | ▲5.0                   |
| DEC 28                                                              | ▼2.9                         | ▲3.3                         | 124.62                | 120.31                     | ▲4.3                   |
| MAR 29                                                              | ▼.3                          | ▼.2                          | 116.5                 | 118.1                      | ▼1.6                   |
| JUN 29                                                              | ▼.6                          | ▼.1                          | 118.17                | 120.18                     | ▼2.0                   |
| SEP 29                                                              | ▼1.3                         | ▼.4                          | 118.68                | 120.04                     | ▼1.4                   |
|                                                                     |                              |                              |                       |                            |                        |
| 0q nov26                                                            | ▼4.7                         | ▼7.3                         | 148.14                | 128.79                     | ▲19.4                  |
| 0q dec26                                                            | ▼3.3                         | ▼4.1                         | 139.62                | 130.43                     | ▲9.2                   |
| 0q jan27                                                            | ▼2.5                         | ▼4.1                         | 133.91                | 126.55                     | ▲7.4                   |
| 0q feb27                                                            | ▼1.6                         | ▼2.6                         | 132.32                | 126.65                     | ▲5.7                   |
| 0q mar27                                                            | ▼2.2                         | ▼2.7                         | 130.16                | 126.43                     | ▲3.7                   |
| 0q apr27                                                            | ▼2.8                         | ▼1.9                         | 129.99                | 125.84                     | ▲4.2                   |
| 0q jun27                                                            | ▼2.9                         | ▼1.1                         | 128.44                | 125.99                     | ▲2.5                   |
| 0q sep27                                                            | ▼1.9                         | ▲.9                          | 128.22                | 123.35                     | ▲4.9                   |
|                                                                     |                              |                              |                       |                            |                        |
| 2q nov26                                                            | ▼6.2                         | ▼7.5                         | 138.82                | 122.9                      | ▲15.9                  |
| 2q dec26                                                            | ▼3.8                         | ▼4.1                         | 130.39                | 123.05                     | ▲7.3                   |
| 2q jan27                                                            | ▼3.7                         | ▼3.7                         | 124.92                | 120.77                     | ▲4.2                   |
| 2q feb27                                                            | ▼3.3                         | ▼3.0                         | 124.6                 | 120.47                     | ▲4.1                   |
| 2q mar27                                                            | ▼2.9                         | ▼2.5                         | 122.74                | 119.83                     | ▲2.9                   |
| 2q apr27                                                            | ▼3.4                         | ▼3.0                         | 120.9                 | 119.01                     | ▲1.9                   |
| 2q jun27                                                            | ▼1.9                         | ▼1.3                         | 120.3                 | 118.06                     | ▲2.2                   |
| 2q sep27                                                            | ▼3.3                         | ▼1.2                         | 117.82                | 115.14                     | ▲2.7                   |
|                                                                     |                              |                              |                       |                            |                        |
| 3q nov26                                                            | ▼5.3                         | ▼7.4                         | 125.38                | 111.7                      | ▲13.7                  |
| 3q dec26                                                            | ▼4.4                         | ▼5.9                         | 118.94                | 113.42                     | ▲5.5                   |
| 3q jan27                                                            | ▼3.0                         | ▼3.4                         | 117.68                | 113.06                     | ▲4.6                   |
| 3q feb27                                                            | ▼3.5                         | ▼2.9                         | 117.22                | 113.71                     | ▲3.5                   |
| 3q mar27                                                            | ▼2.8                         | ▼2.4                         | 115.66                | 112.72                     | ▲2.9                   |
| 3q apr27                                                            | ▼3.4                         | ▼1.0                         | 114.55                | 110.74                     | ▲3.8                   |
| 3q jun27                                                            | ▼3.1                         | ▼1.7                         | 114.4                 | 110.8                      | ▲3.6                   |
| 3q sep27                                                            | ▼3.0                         | ▼.3                          | 112.09                | 109.56                     | ▲2.5                   |

\*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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