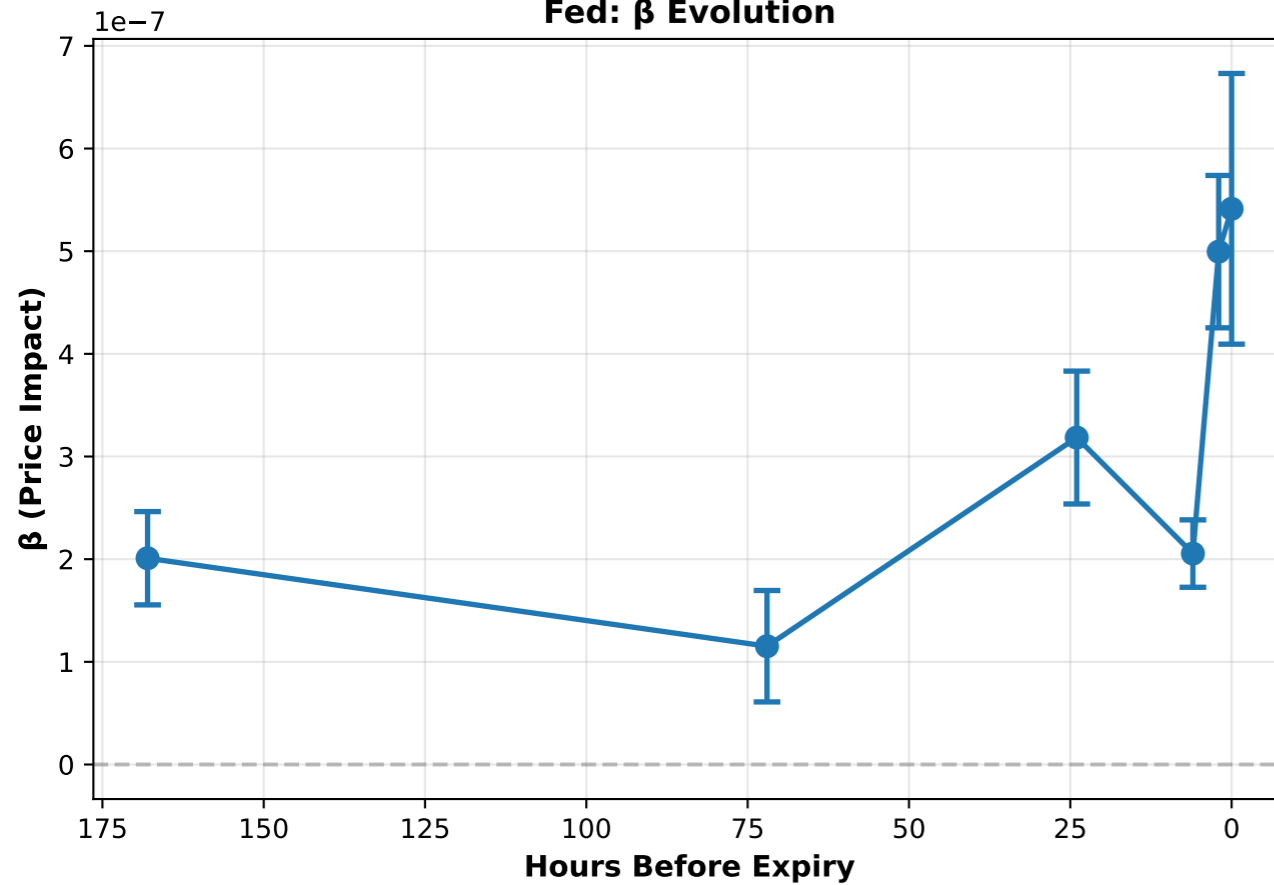
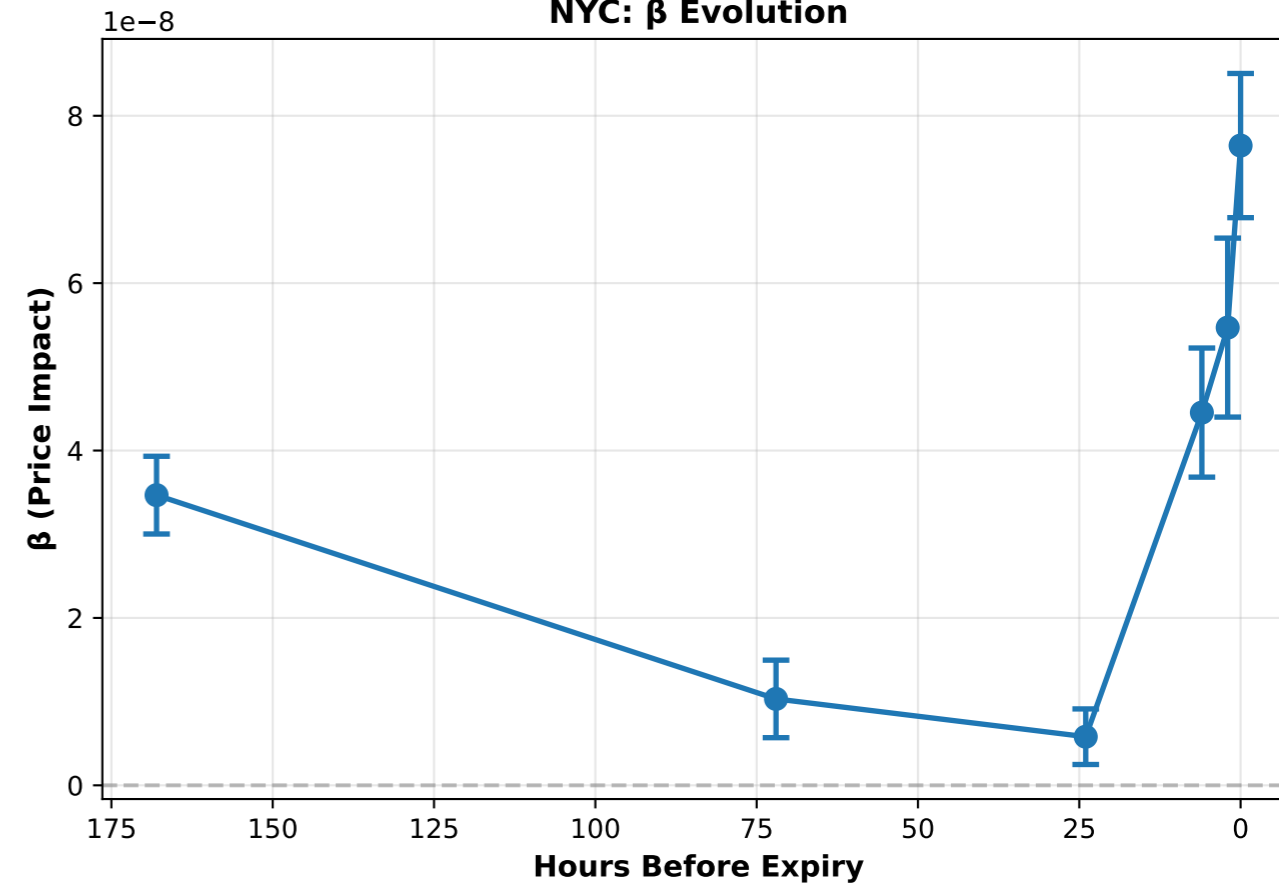


OFI Price Impact Near Market Expiry: Multi-Market Comparison

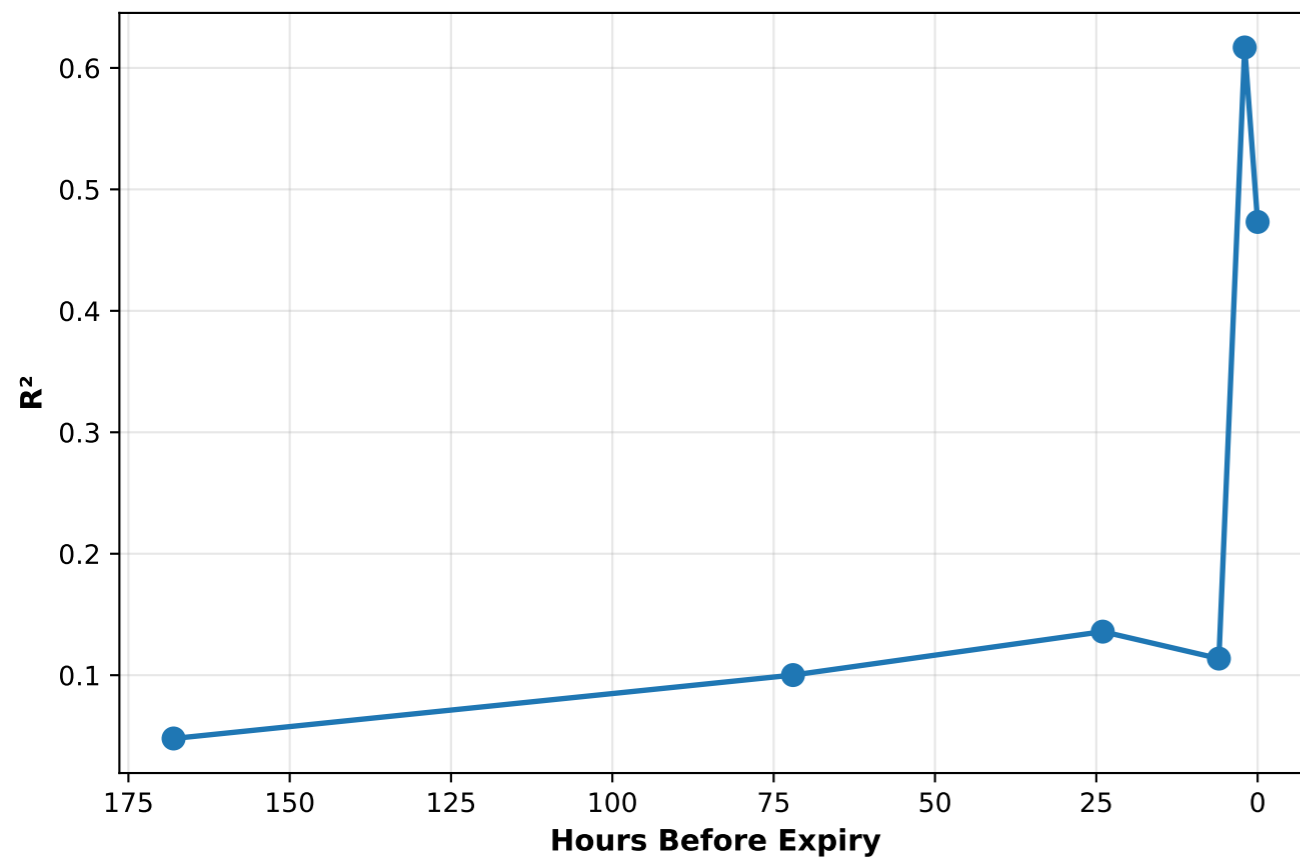
Fed: β Evolution



NYC: β Evolution



Fed: R^2 Evolution



NYC: R^2 Evolution

