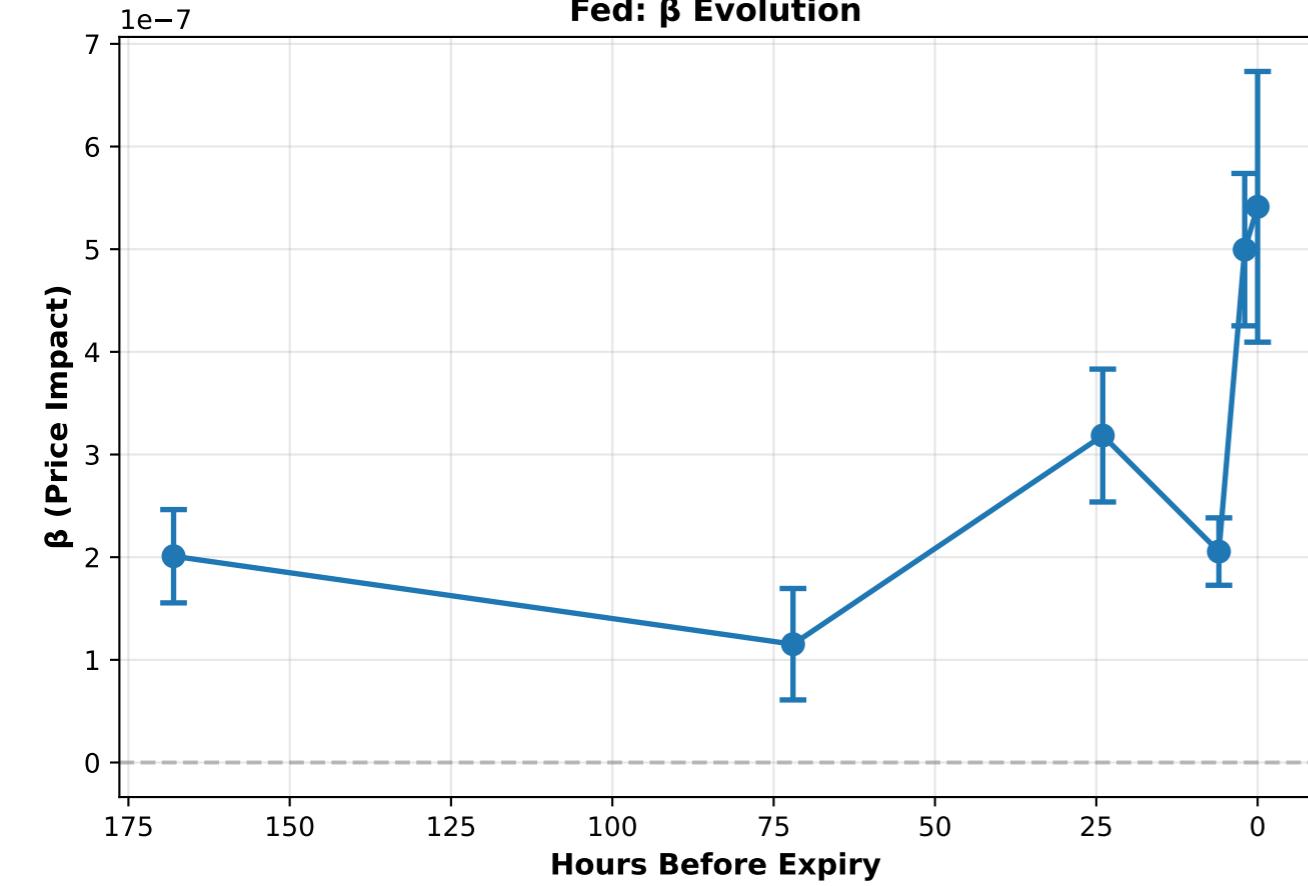
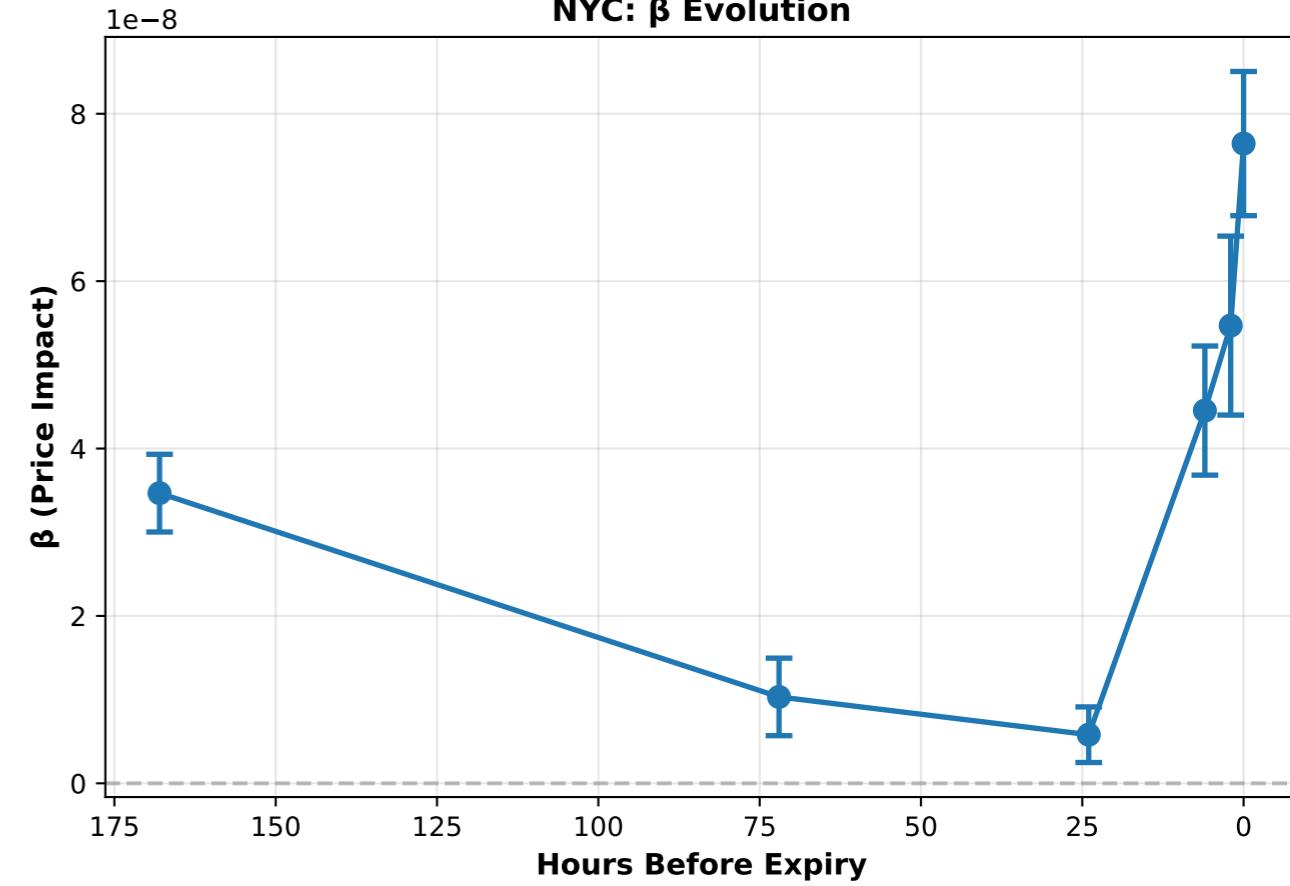


# OFI Price Impact Near Market Expiry: Multi-Market Comparison

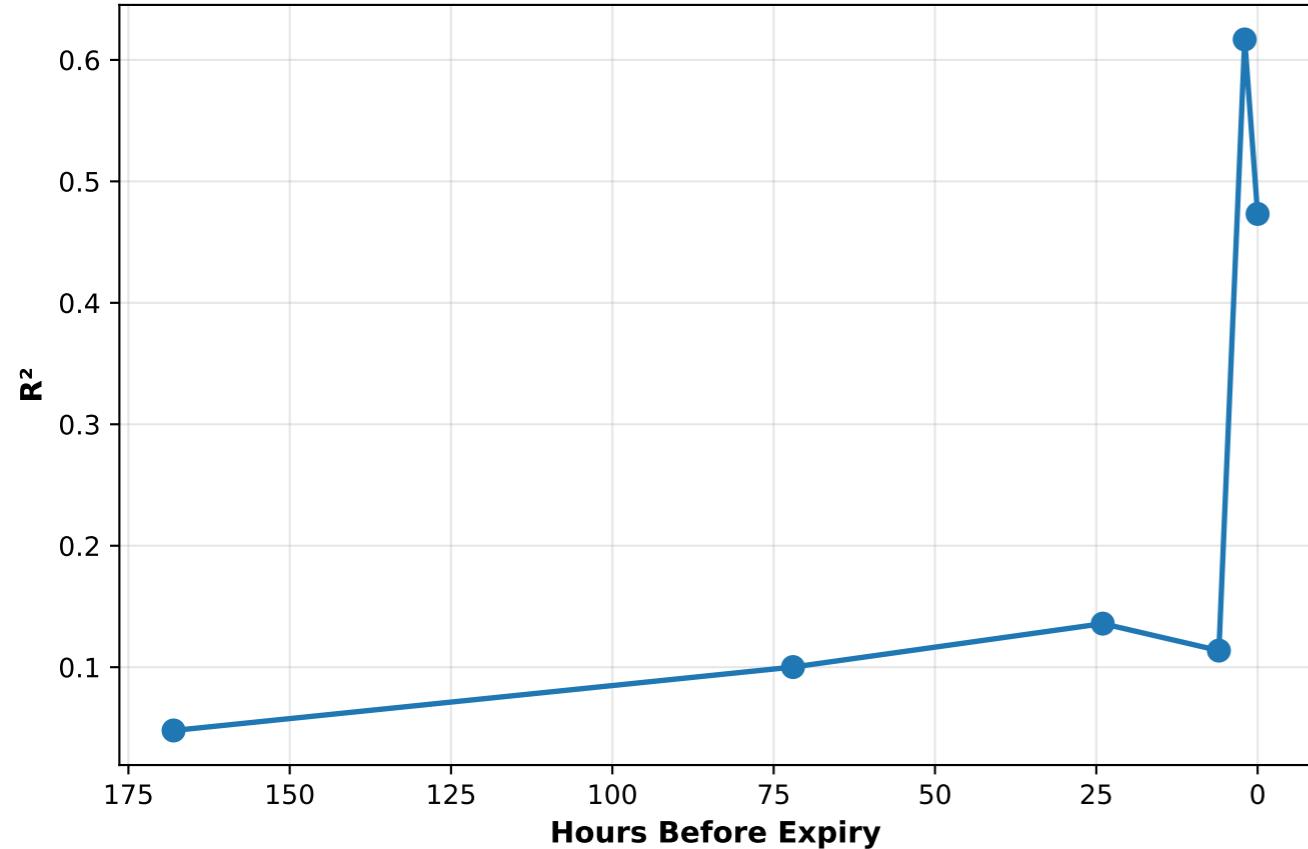
Fed:  $\beta$  Evolution



NYC:  $\beta$  Evolution



Fed:  $R^2$  Evolution



NYC:  $R^2$  Evolution

