

HRSW Calendar Options Settlement Form

Date: _____

| HRSW Calendar Spread Options (CSO) Settlements | | | | |
|--|------|----------------|--------------------|----------------------|
| Month | Year | Volatility (%) | Up Skew % (+ or -) | Down Skew % (+ or -) |
| Sep | 2022 | | | |
| Dec | 2022 | | | |
| Mar | 2023 | | | |
| May | 2023 | | | |
| July | 2023 | | | |
| Sep | 2023 | | | |
| Dec | 2023 | | | |
| Mar | 2024 | | | |
| May | 2024 | | | |
| July | 2024 | | | |

Data is based upon five cent strike price increments.
Please specify + or - on skew values.

Disclaimer

By the submission of this form, I certify that I, or my employer, am authorized to submit volatilities and skews for options settlement purposes and the above values provided are accurate representations of my, or my employer's, recommendation of where the options market should settle. Further, I and my employer hold the MGEX harmless for using or failing to use this form.

Position Holder: _____