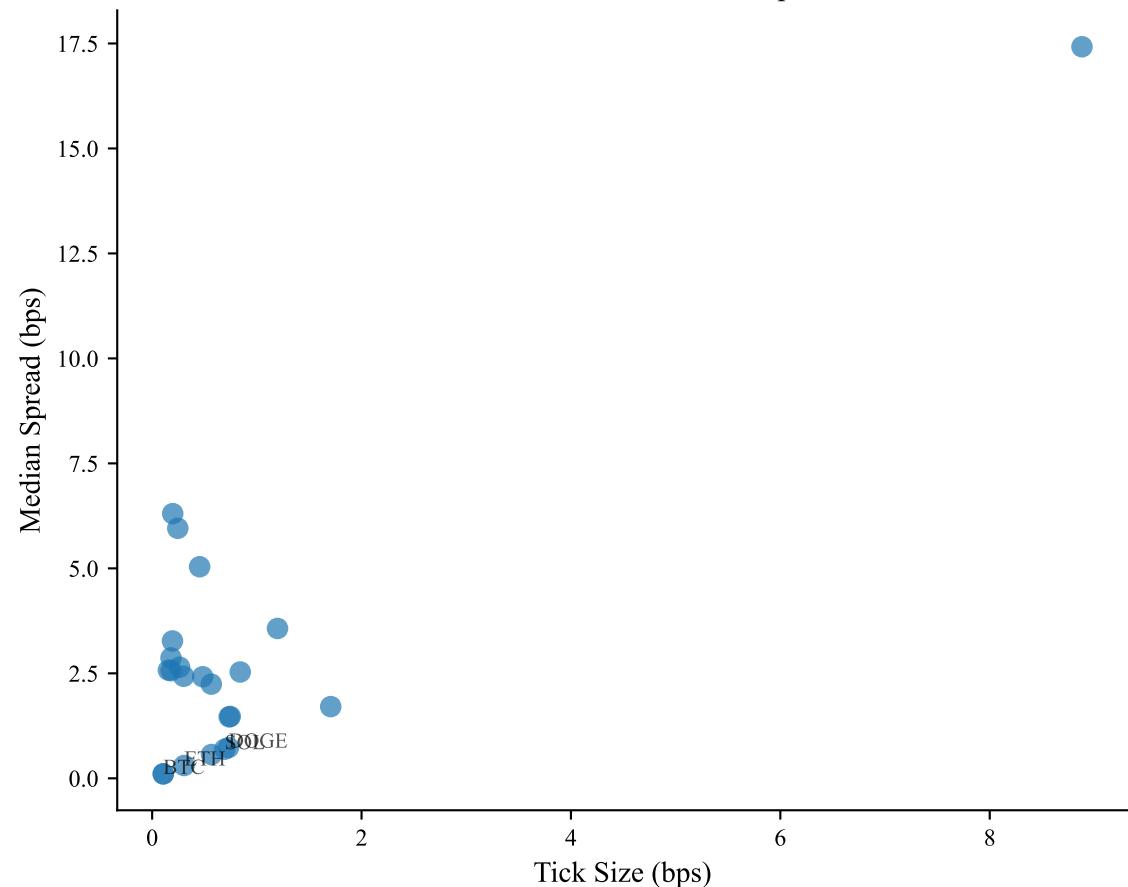


A. Cross-Sectional: Tick → Spread



B. Cross-Sectional: Tick → Imbalance

