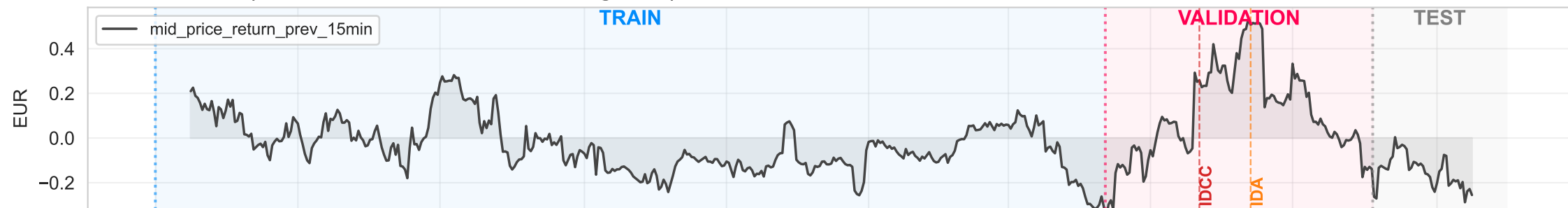


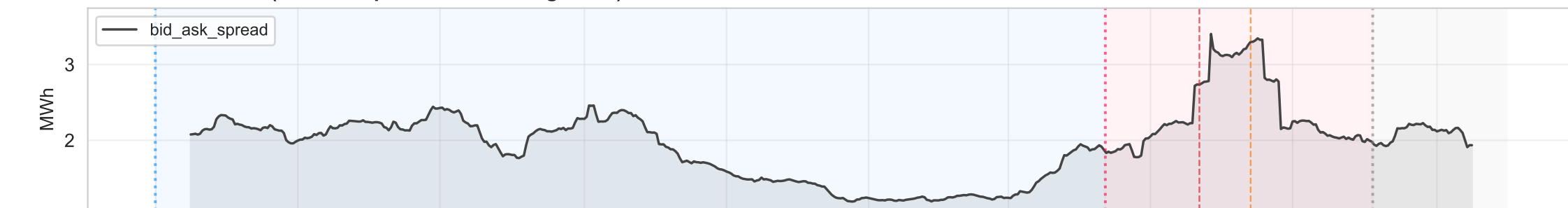
A: Market Trend (15min Mid Price Return - 30d Rolling Mean)



B: Market Volatility (15min Rolling Volatility of 5min Mid Price Returns - 30d Rolling Mean)



C: Execution Cost (Bid-Ask Spread - 30d Rolling Mean)



D: Market Liquidity (Total Order Book Depth- 30d Rolling Mean)

