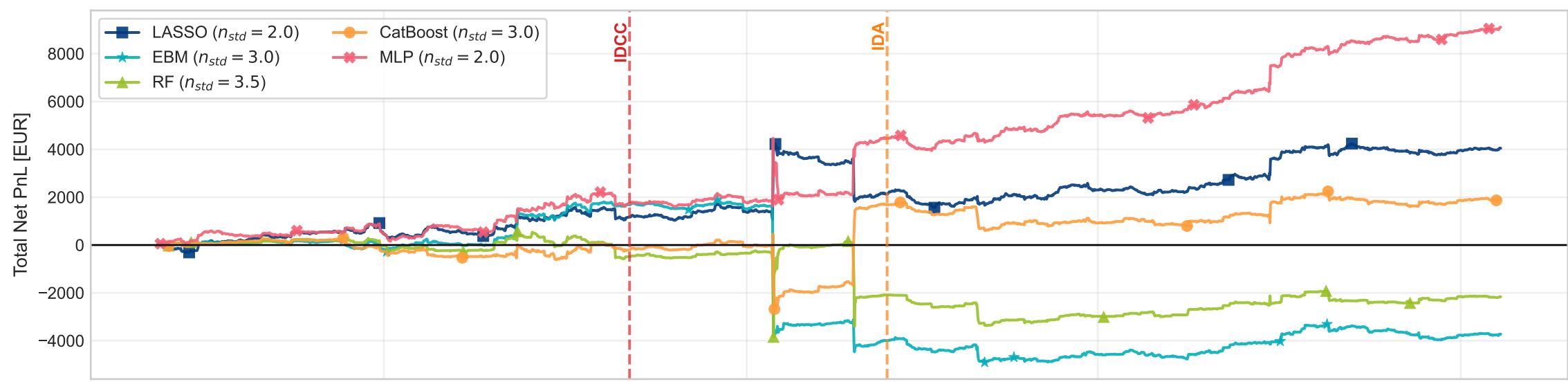
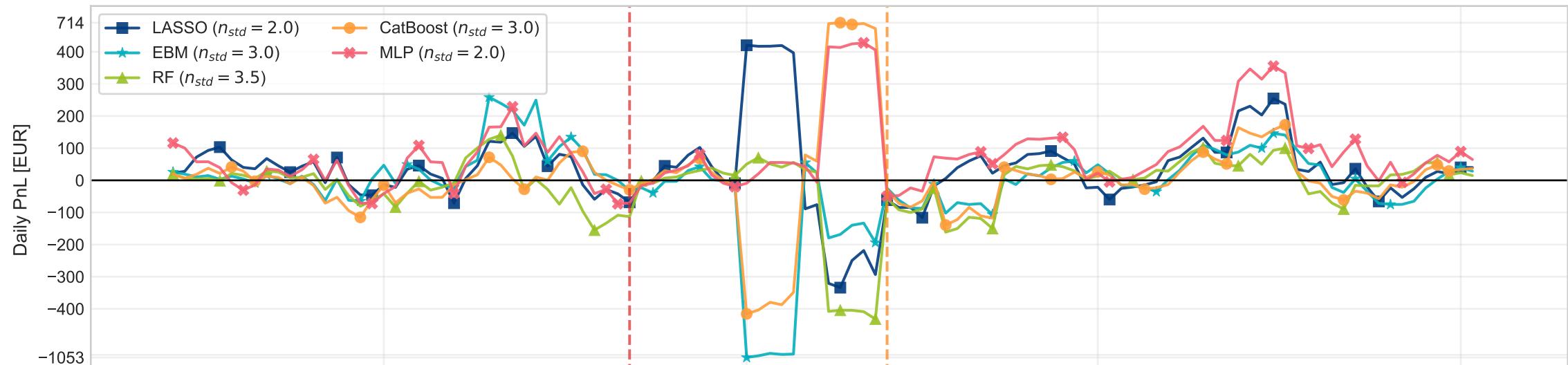


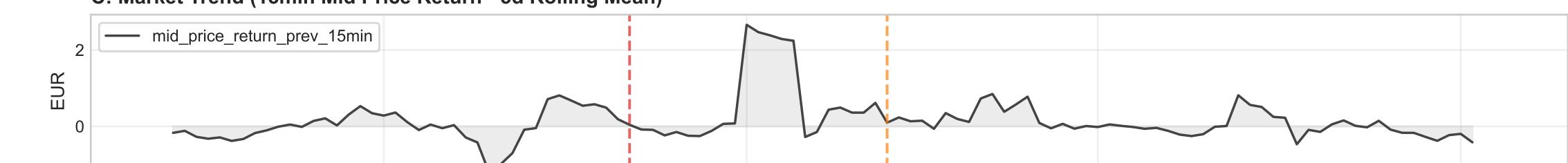
### A: Total Net PnL



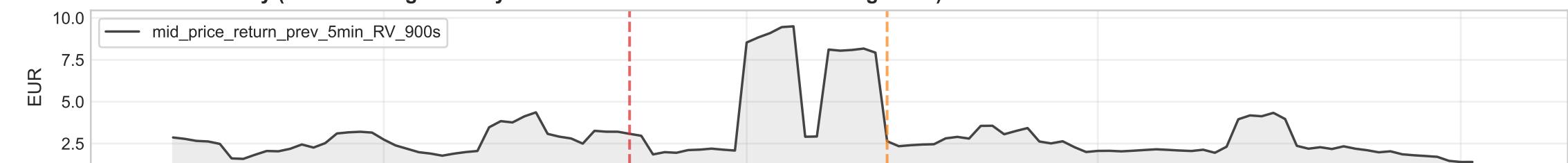
### B: Daily PnL (5d Rolling Mean)



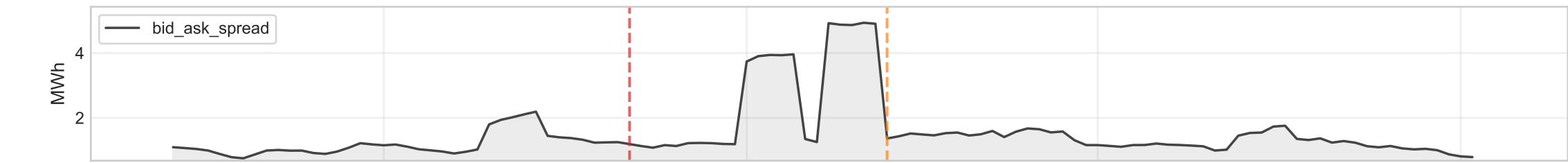
### C: Market Trend (15min Mid Price Return - 5d Rolling Mean)



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



### E: Execution Cost (Bid-Ask Spread - 5d Rolling Mean)



### F: Market Liquidity (Total Order Book Depth- 5d Rolling Mean)

