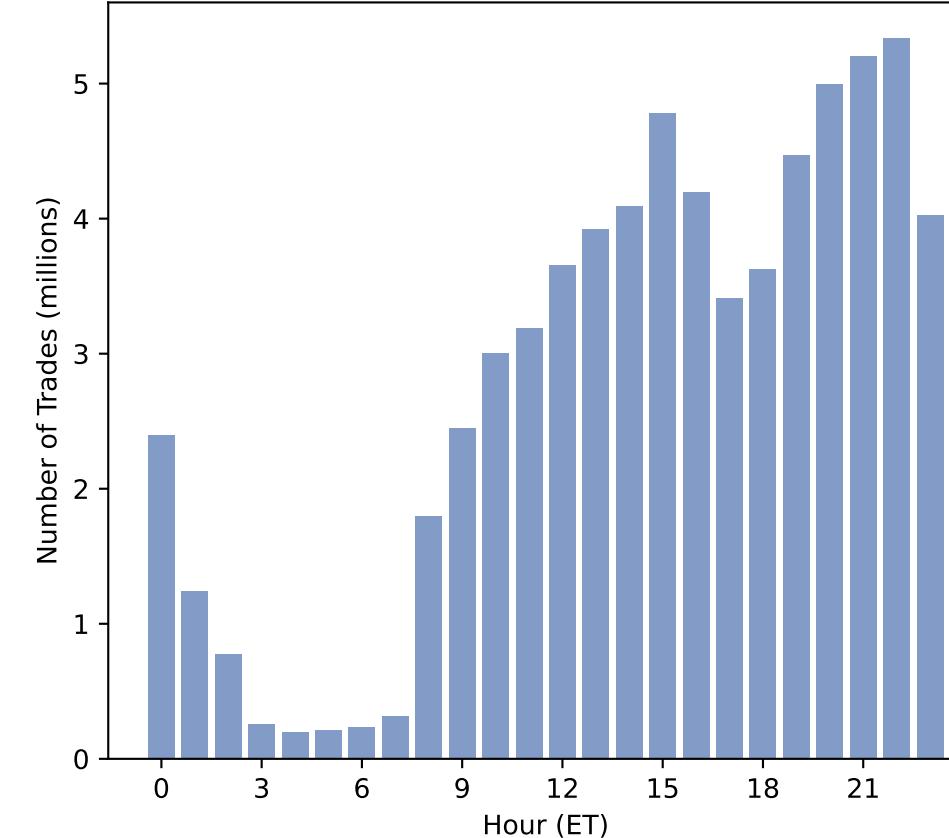
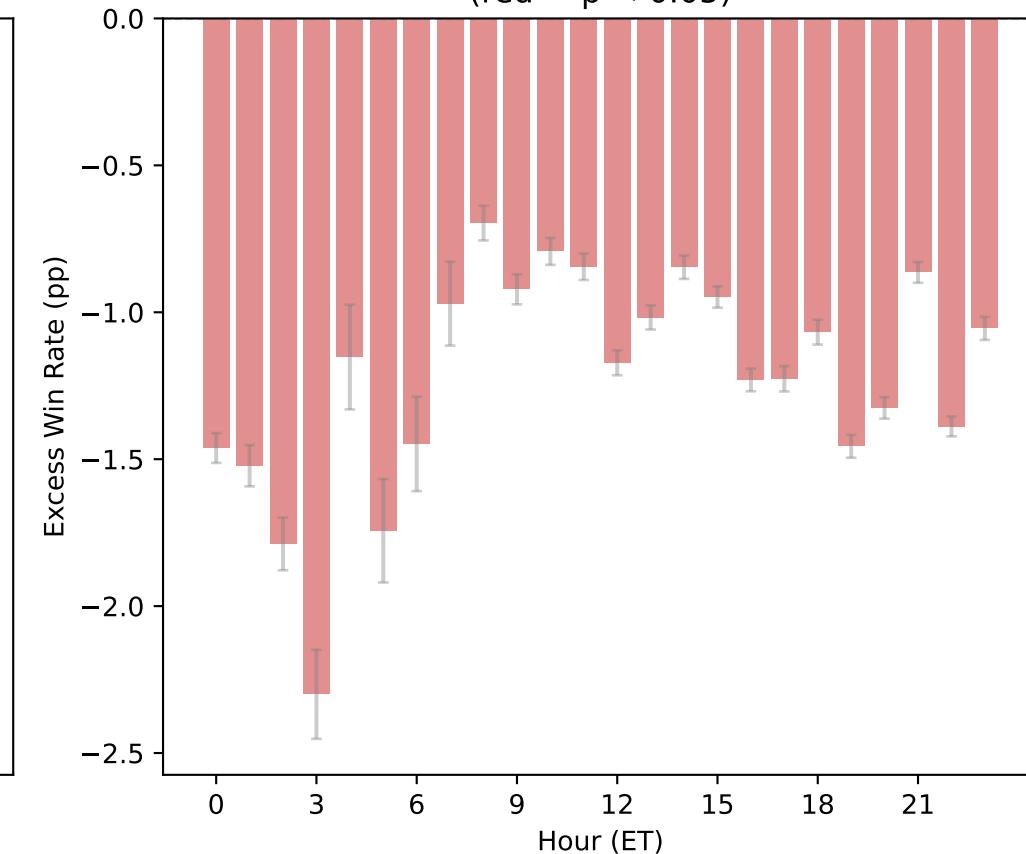


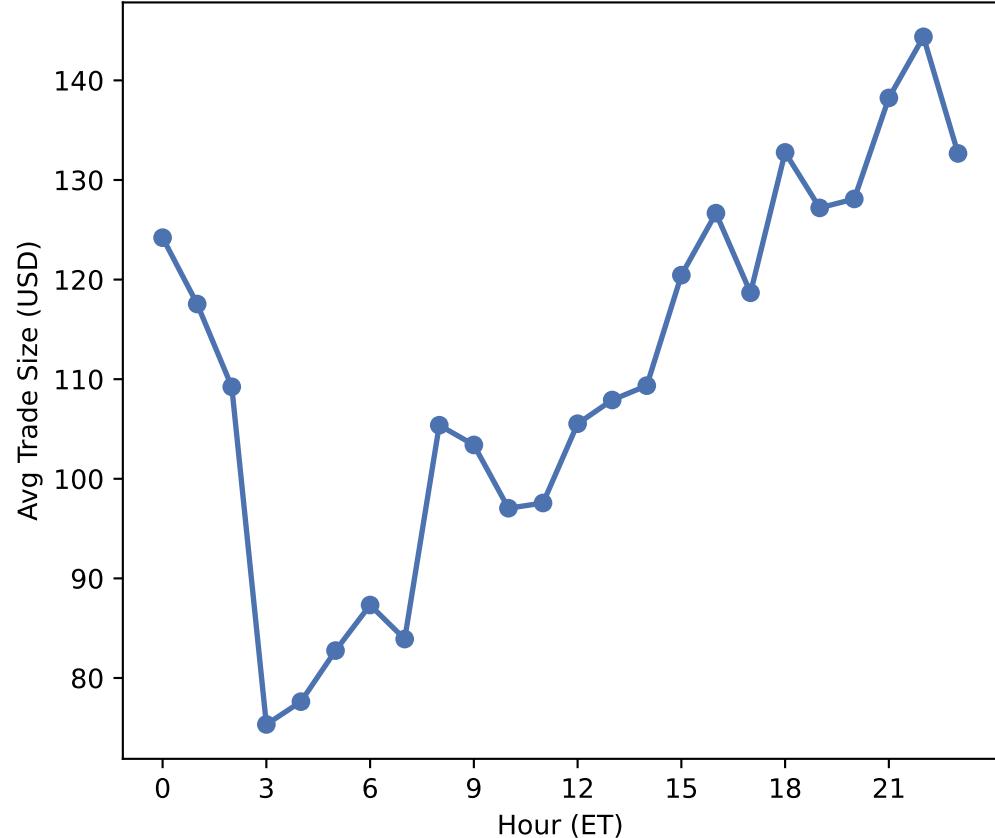
Trading Volume by Hour



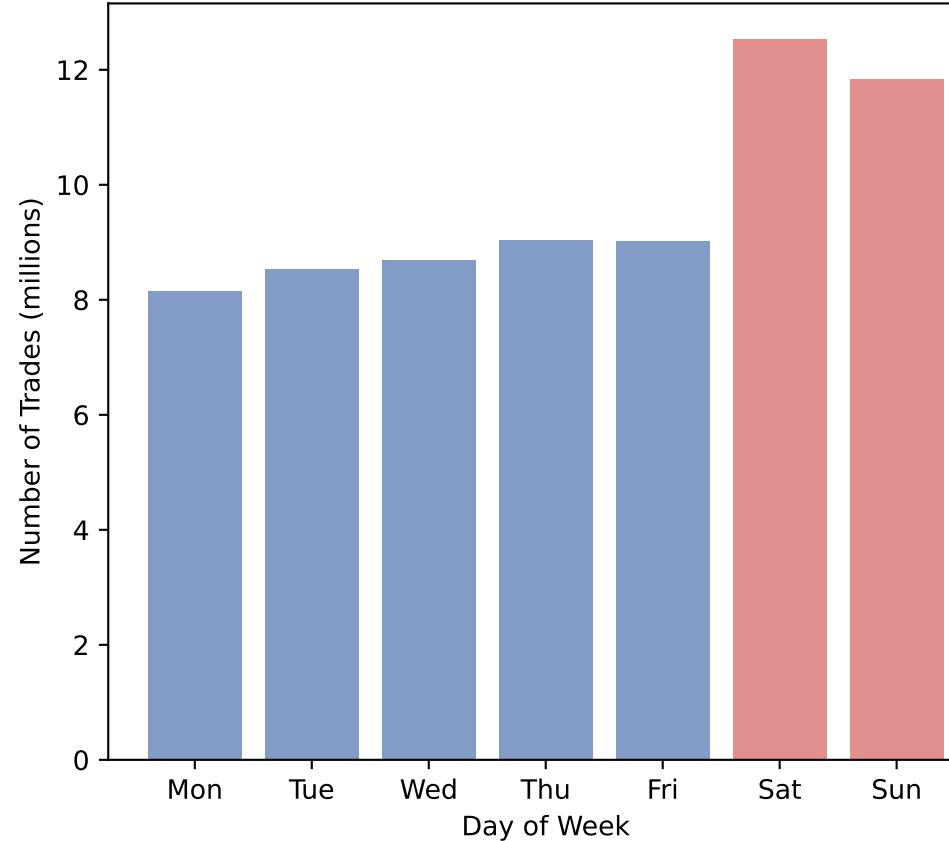
Market Efficiency by Hour
(red = $p < 0.05$)



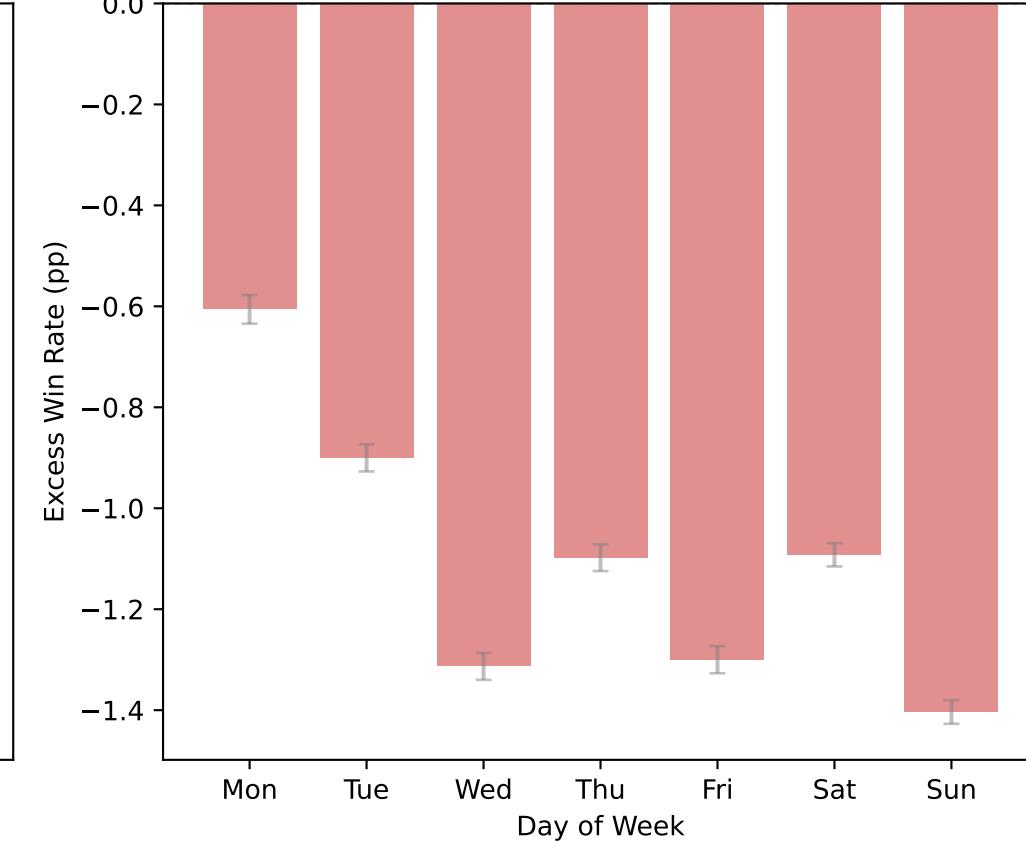
Trade Size by Hour



Trading Volume by Day



Market Efficiency by Day
(red = $p < 0.05$)



Weekend vs Weekday Accuracy

