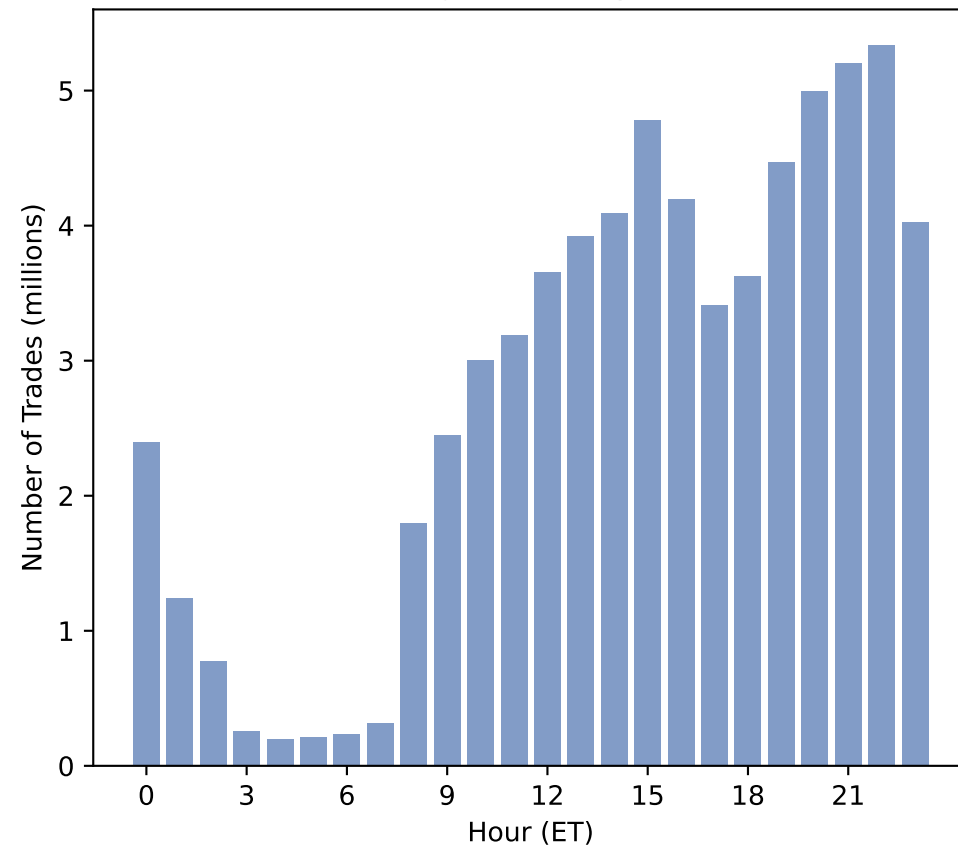
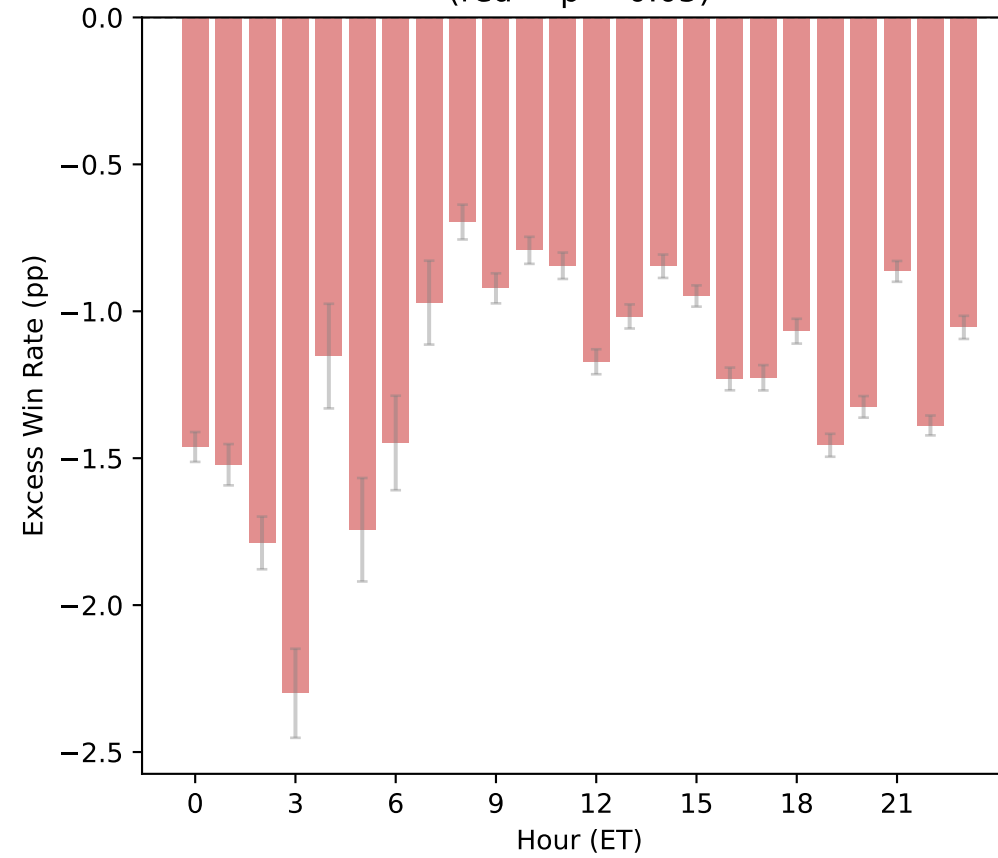
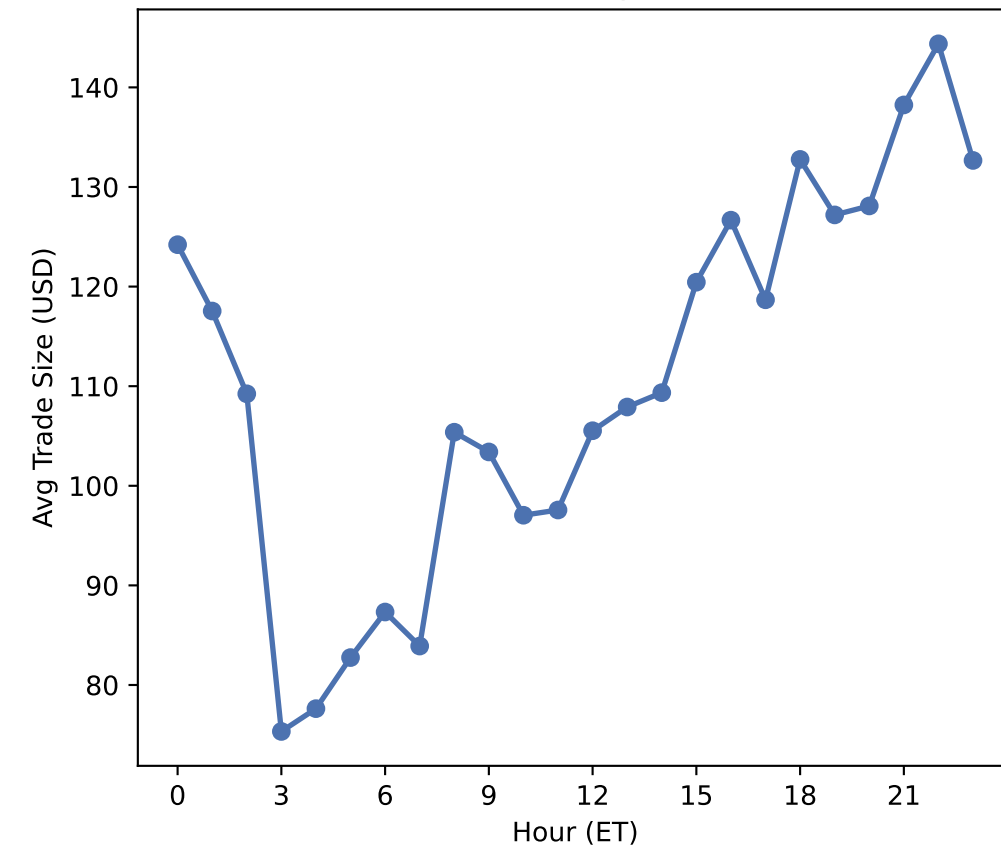


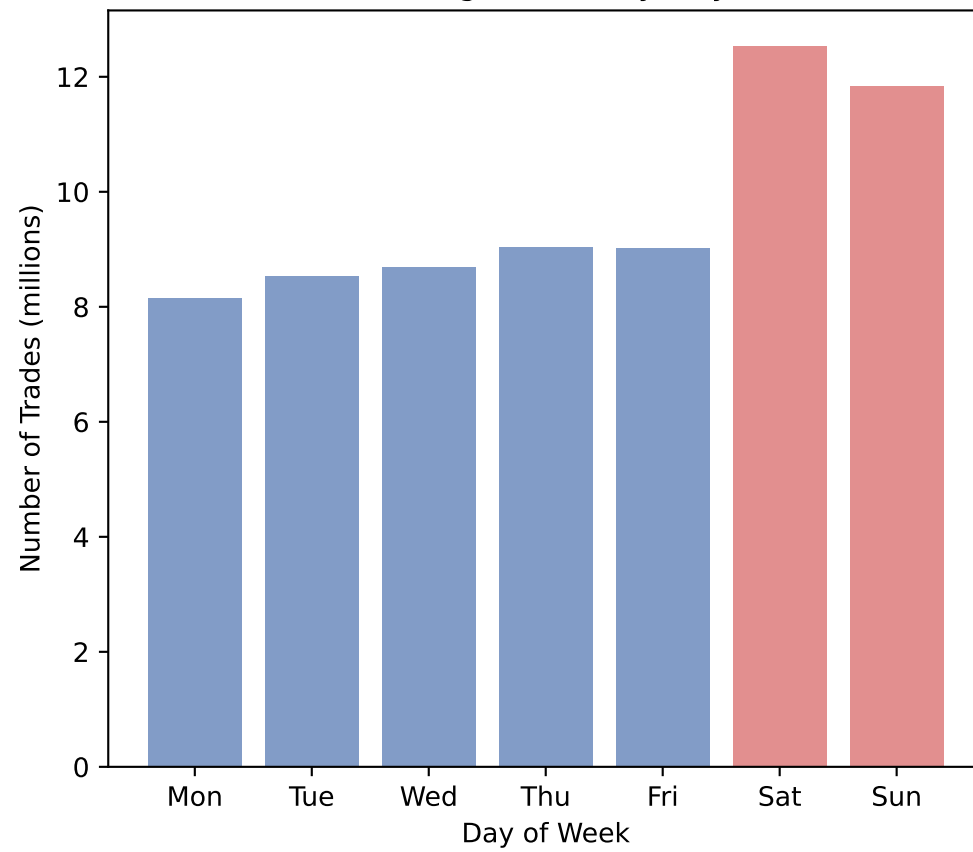
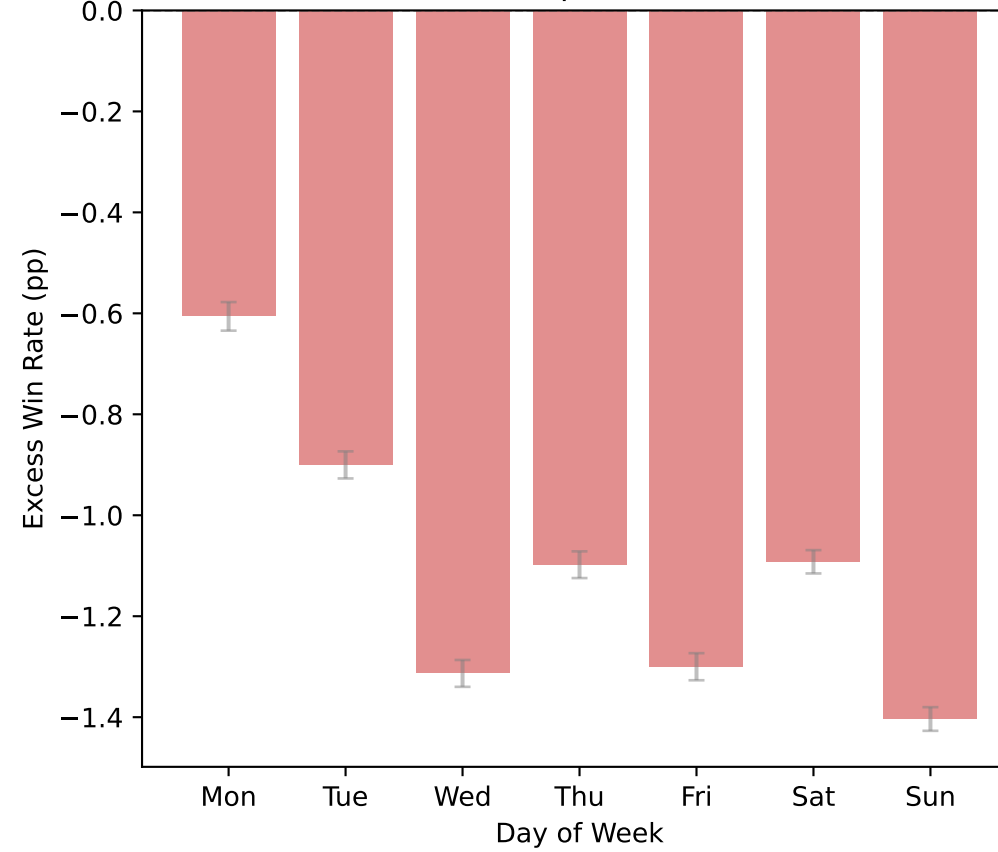
Trading Volume by Hour

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

