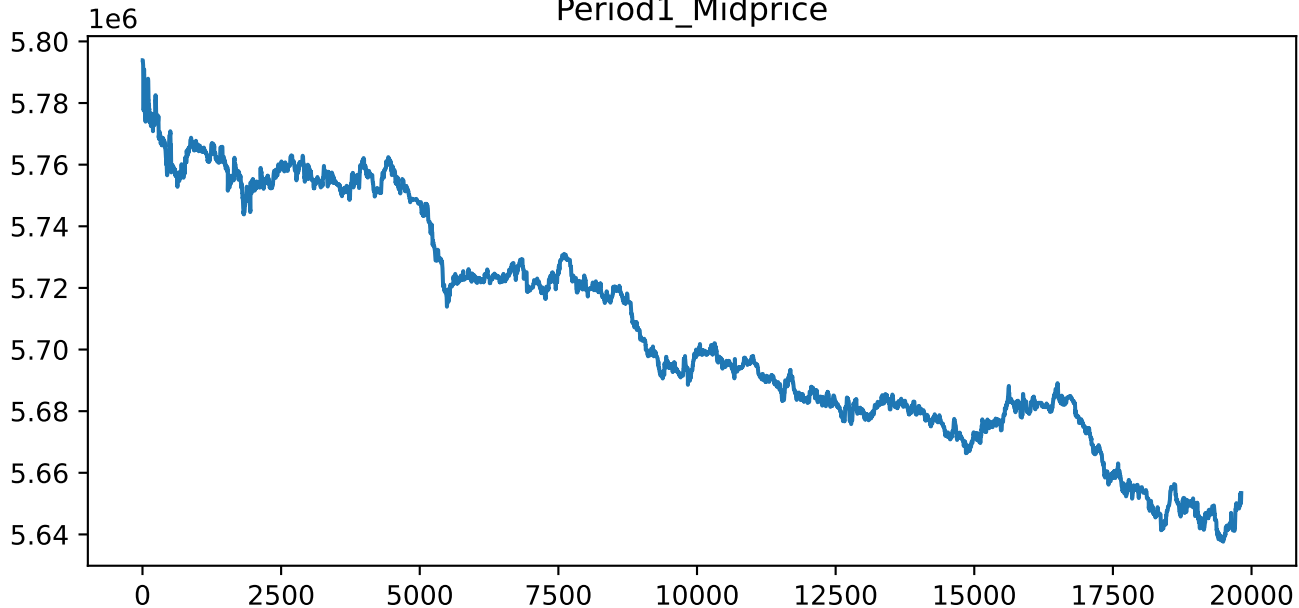
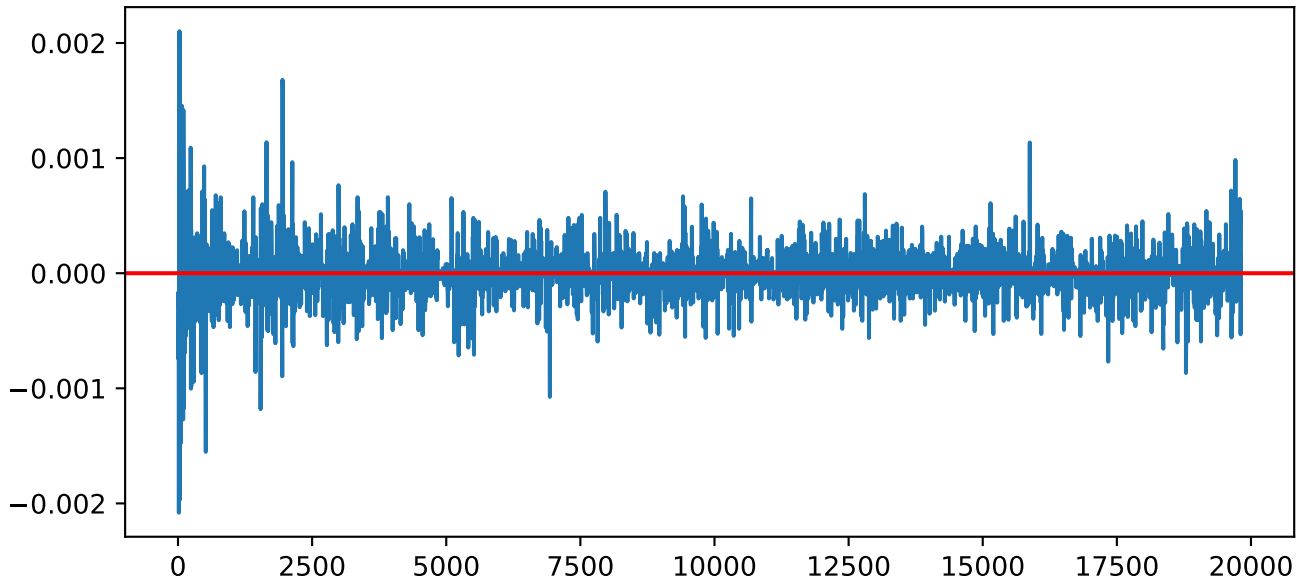


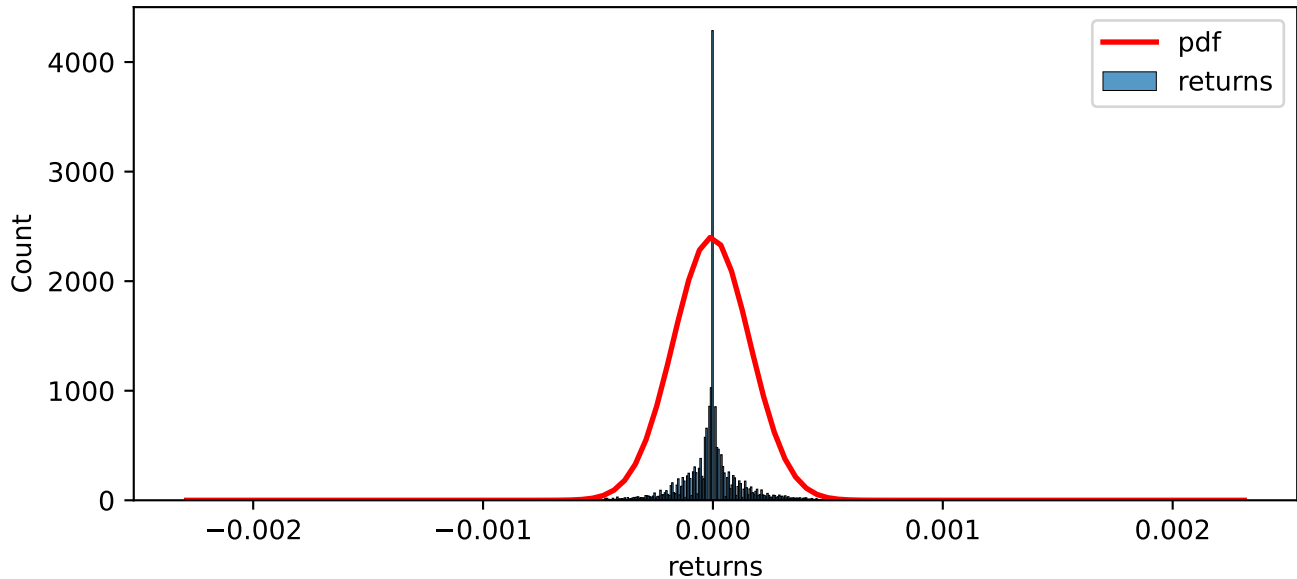
Period1_Midprice



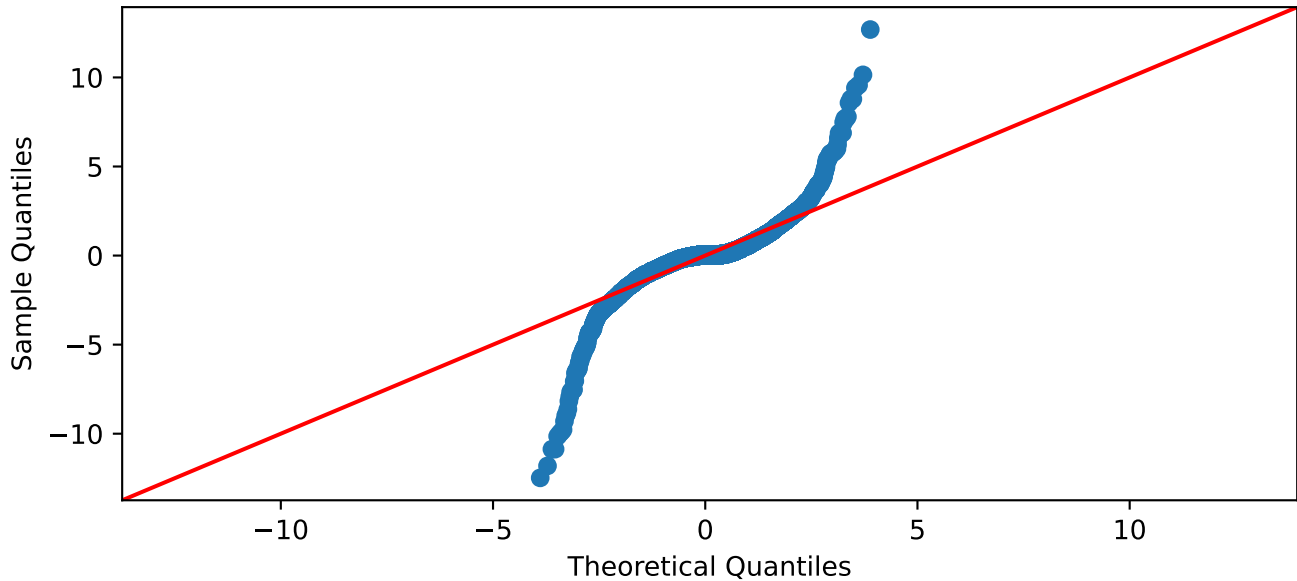
Period1_Returns



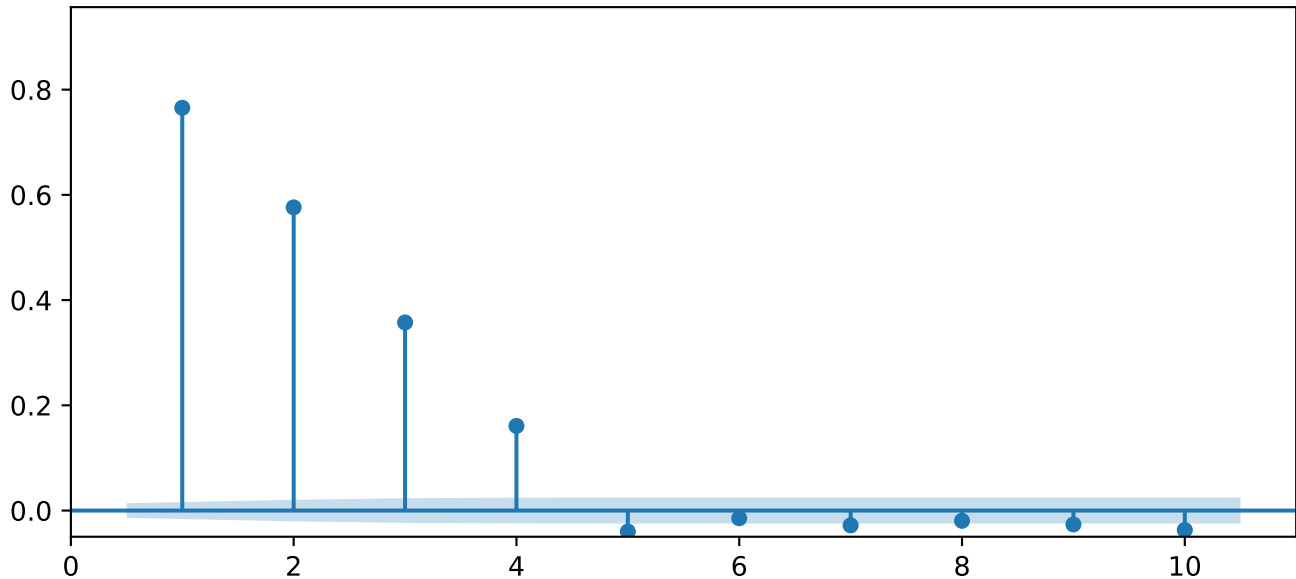
Period1_Returns Distribution



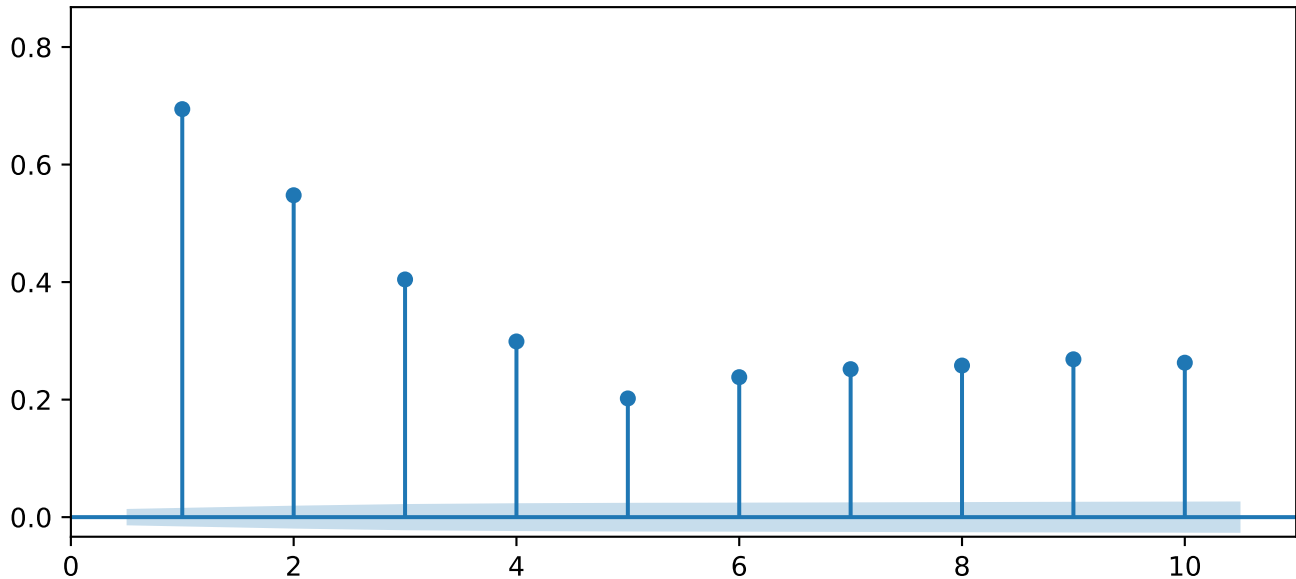
Period1_Returns QQ Plot



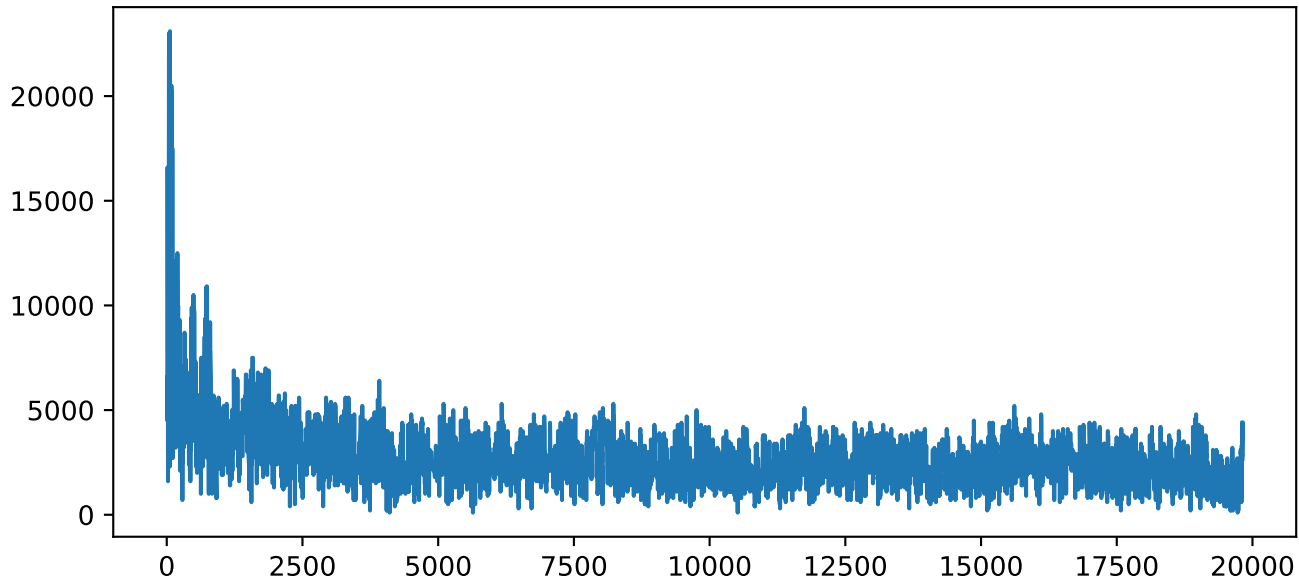
Period1_Returns Autocorrelation



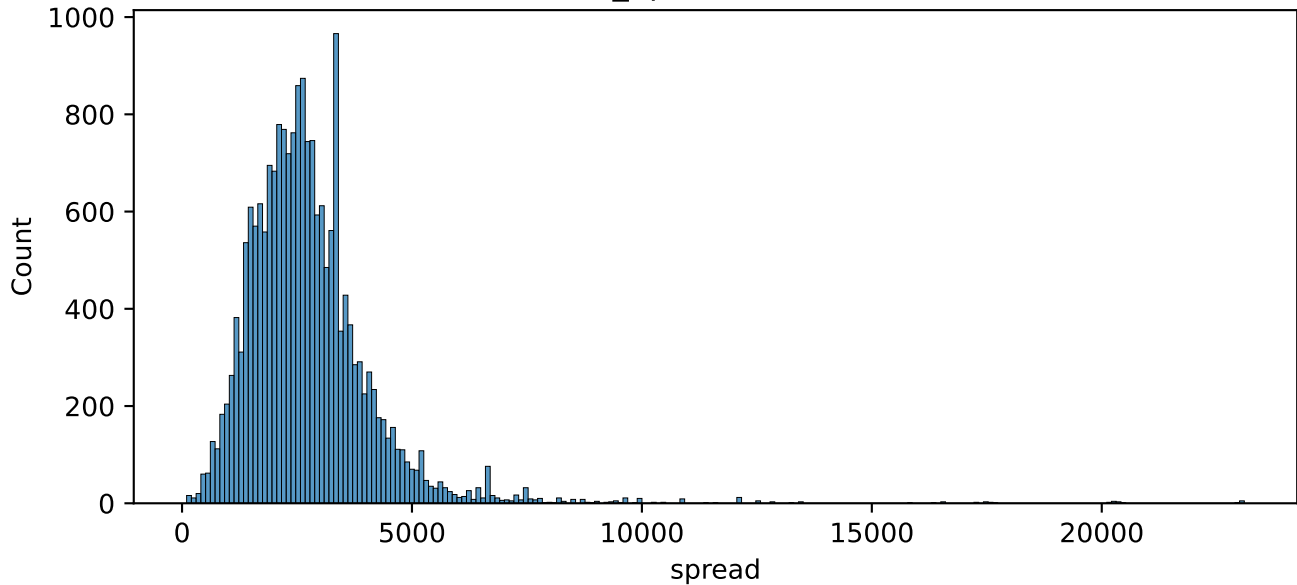
Period1_Returns^2 Autocorrelation



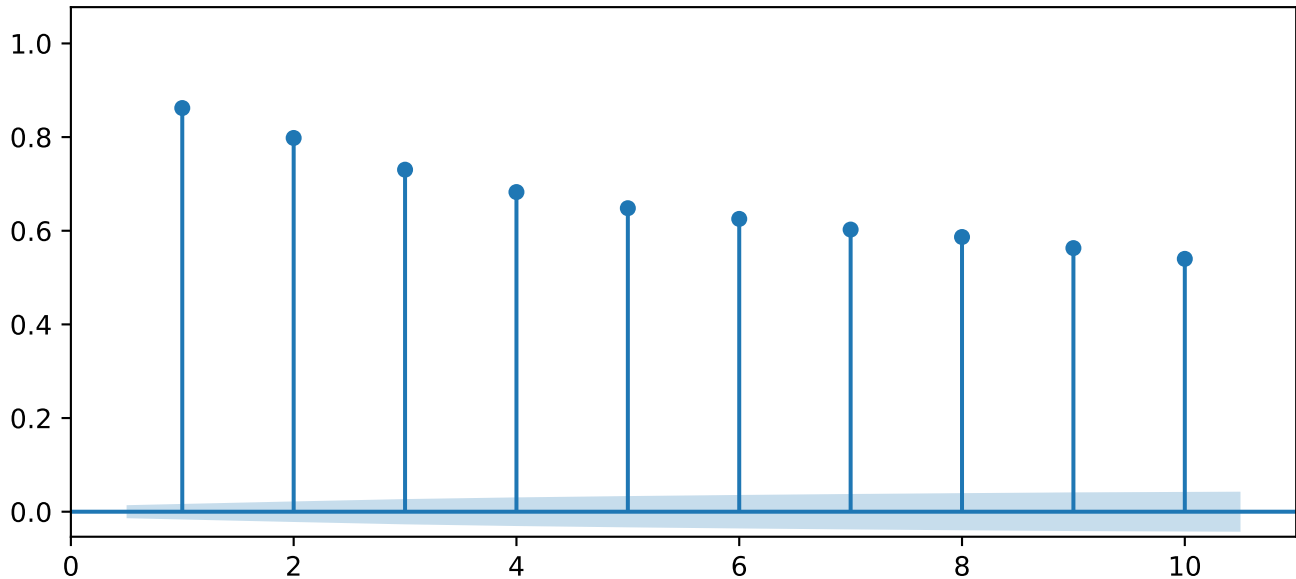
Period1_Spread



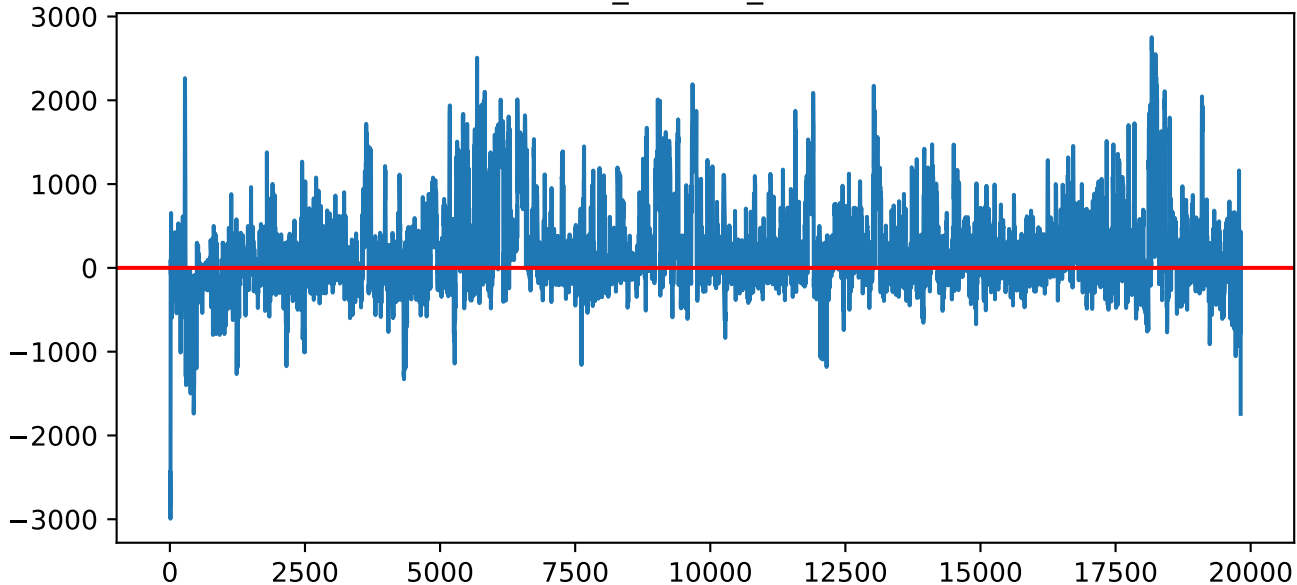
Period1_Spread Distribution



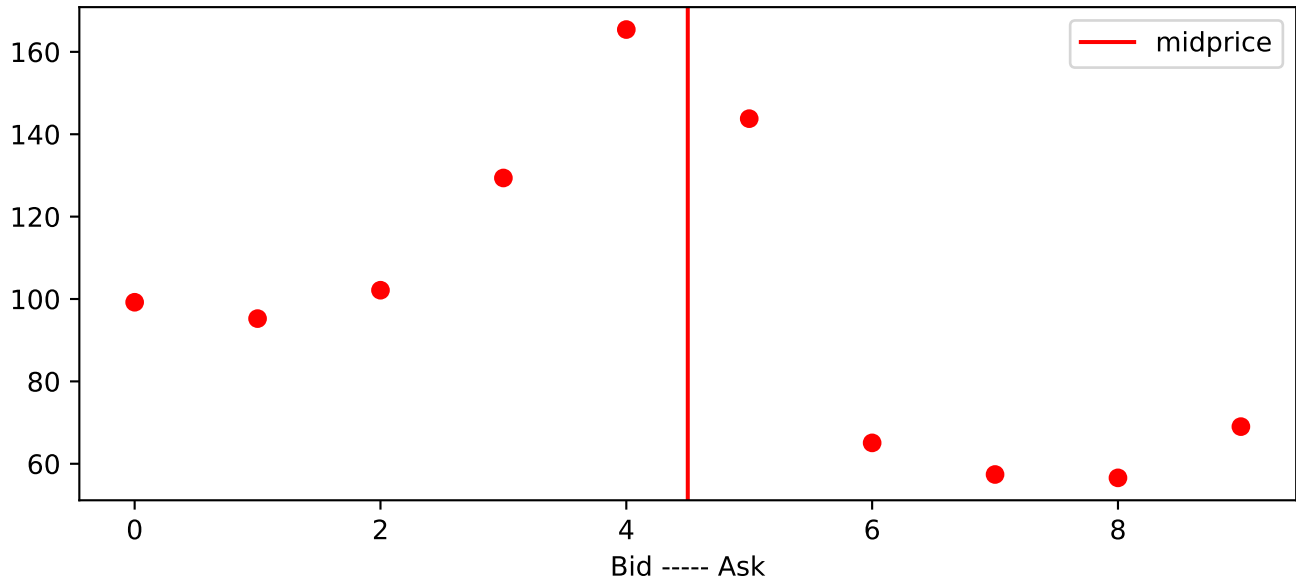
Period1_Spread Autocorrelation

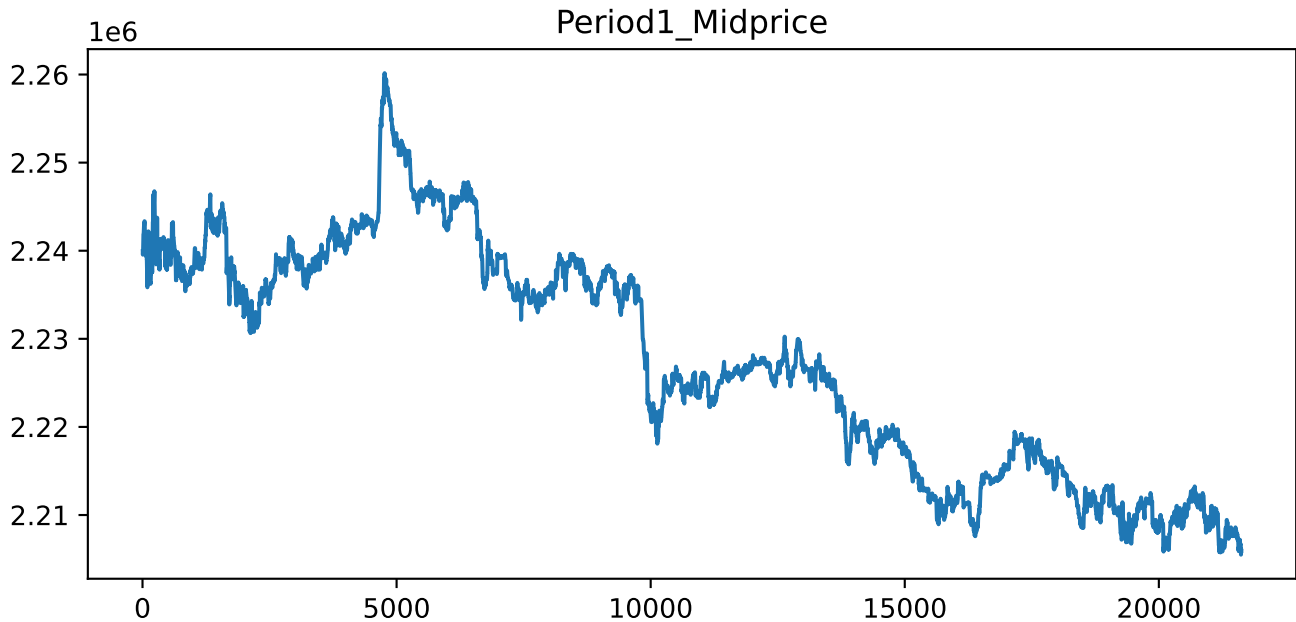


Period1_volume_inbalance

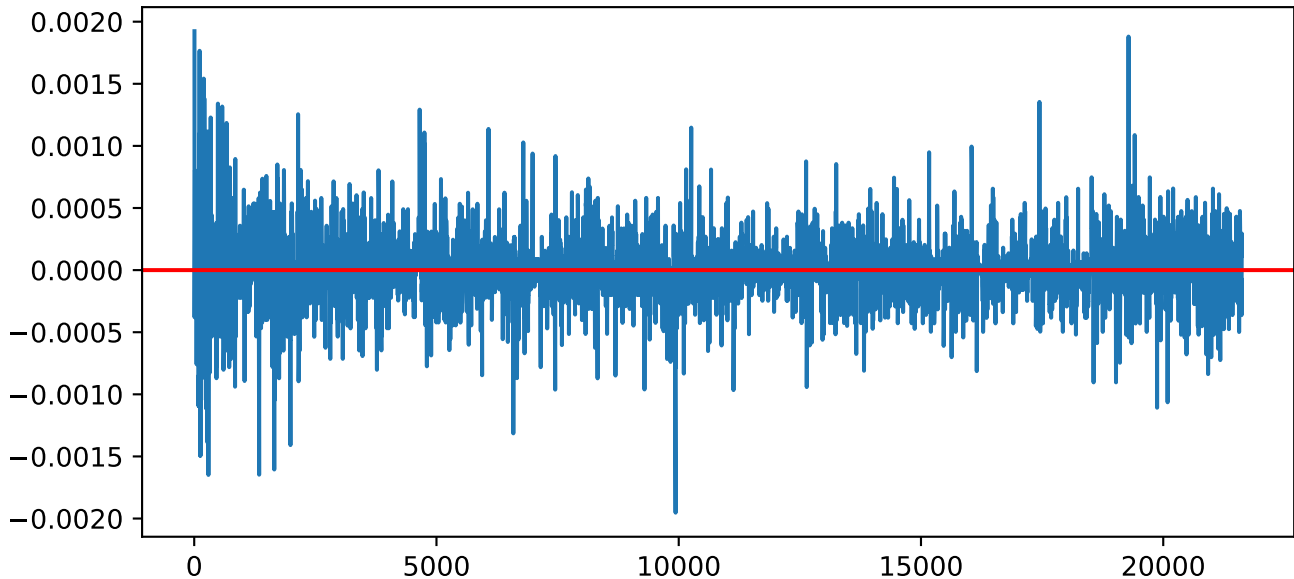


Period1_order book volumes

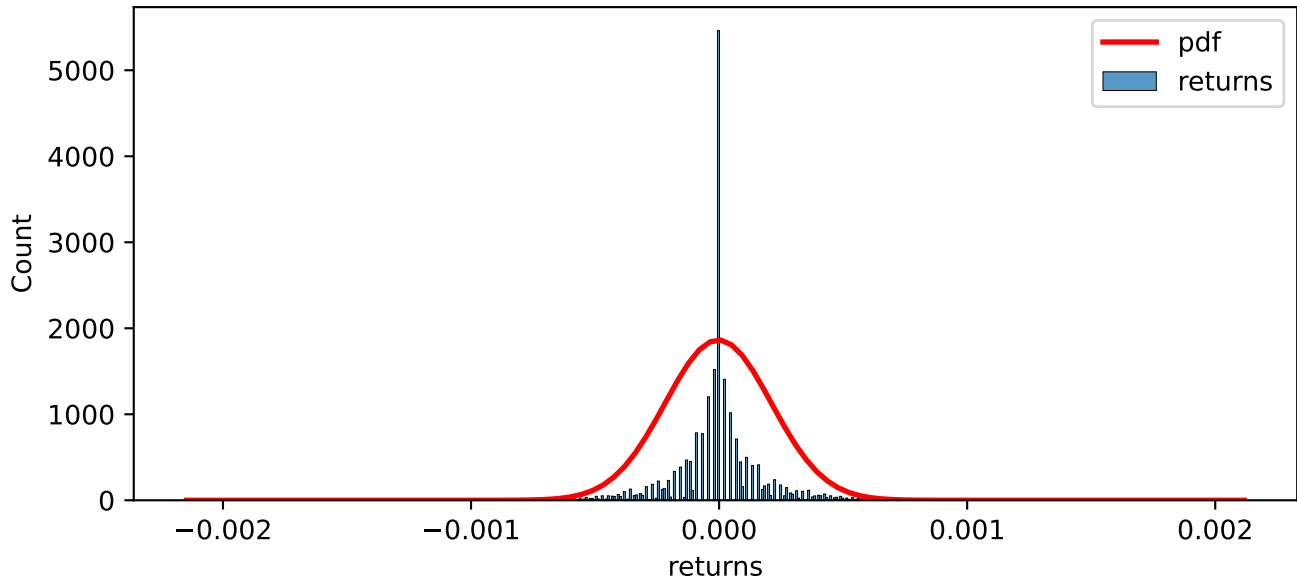




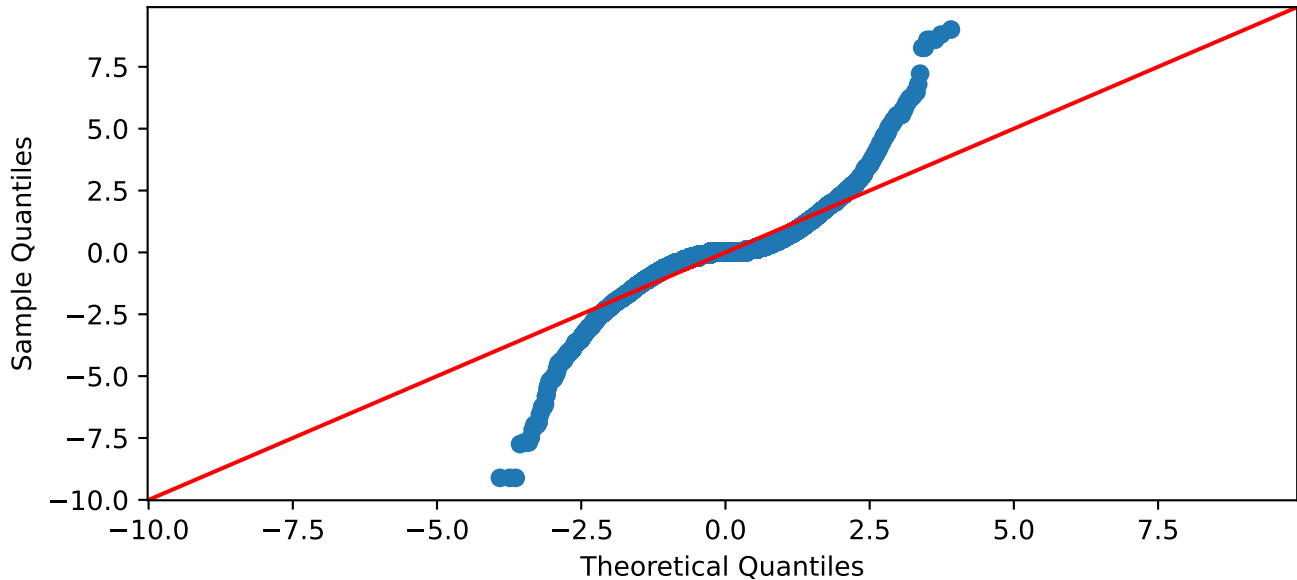
Period1>Returns



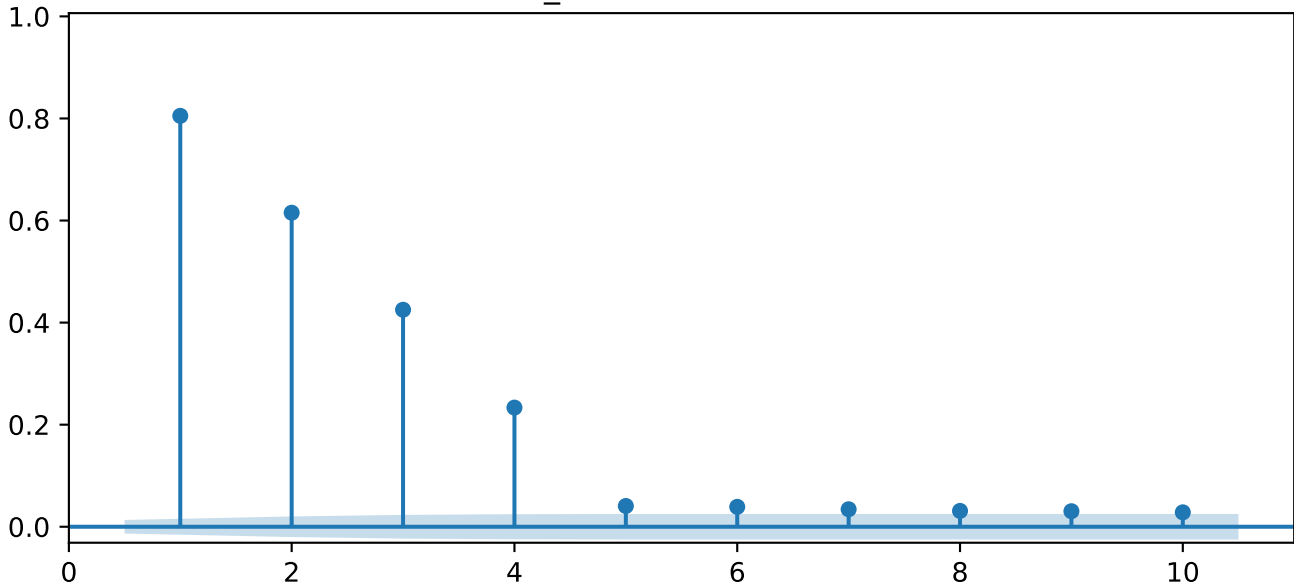
Period1_Returns Distribution



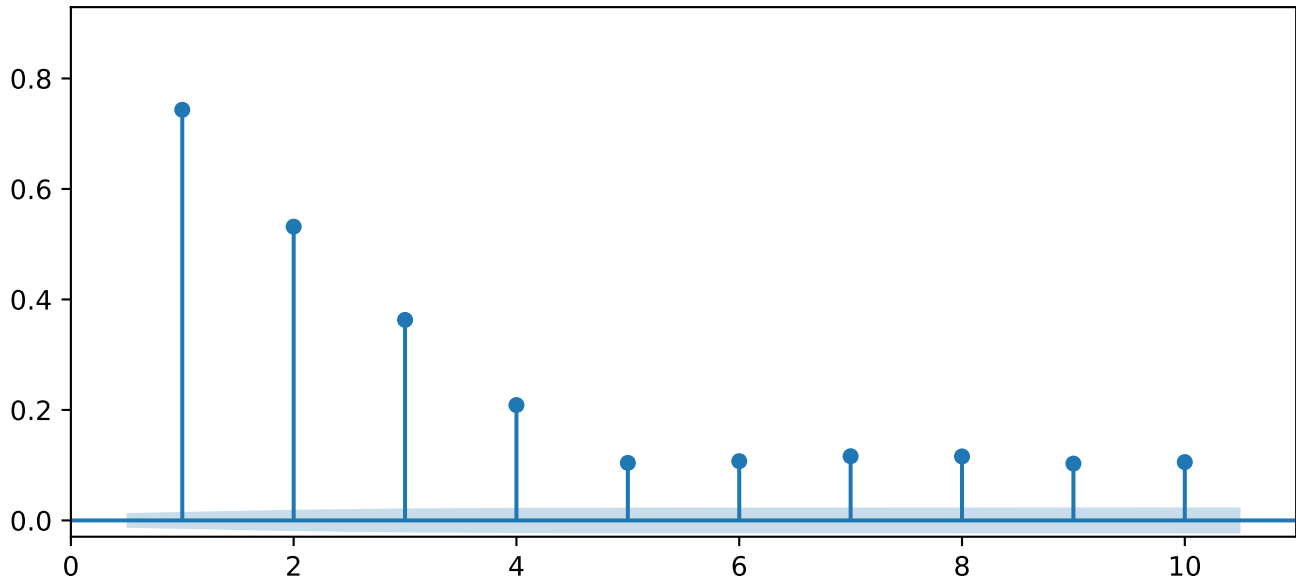
Period1_Returns QQ Plot



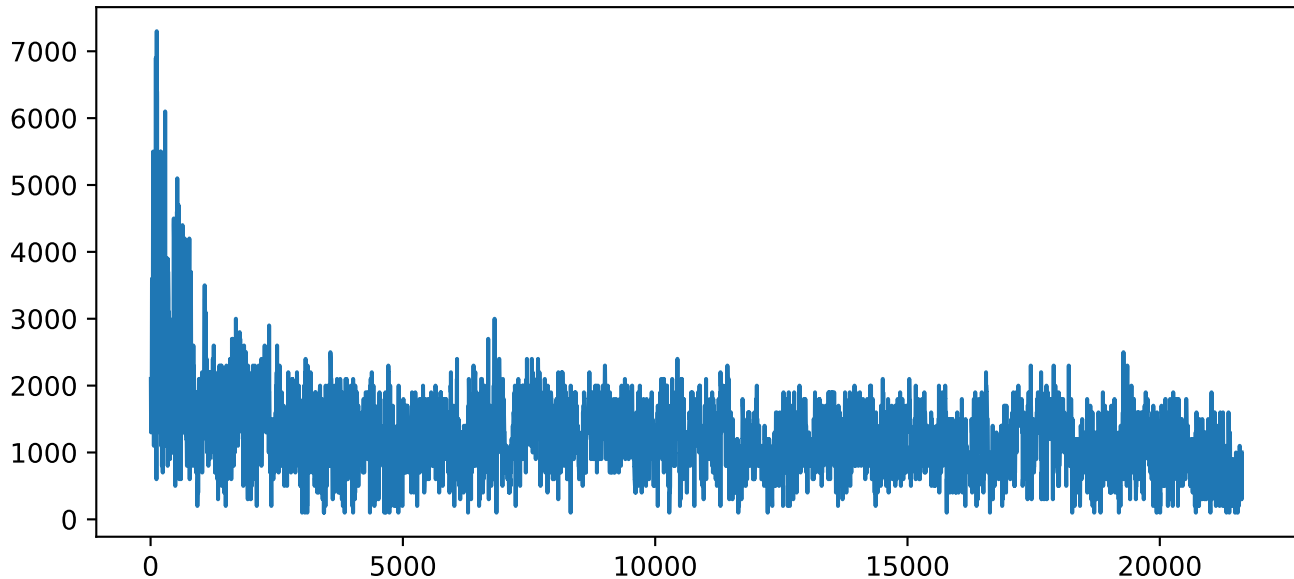
Period1_Returns Autocorrelation



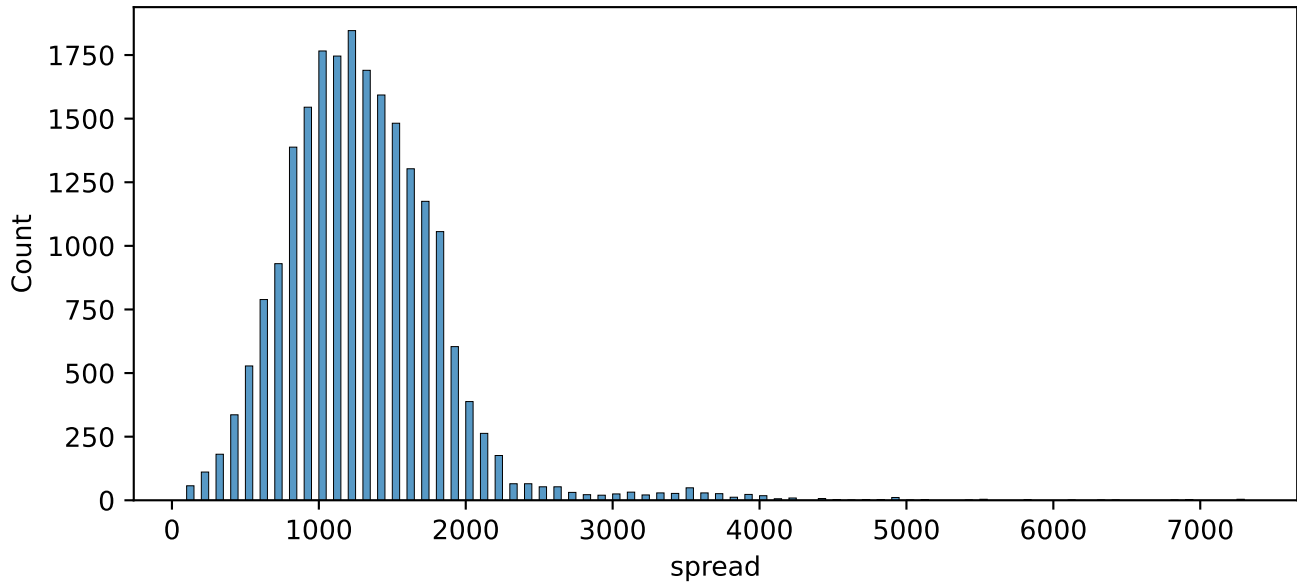
Period1_Returns^2 Autocorrelation



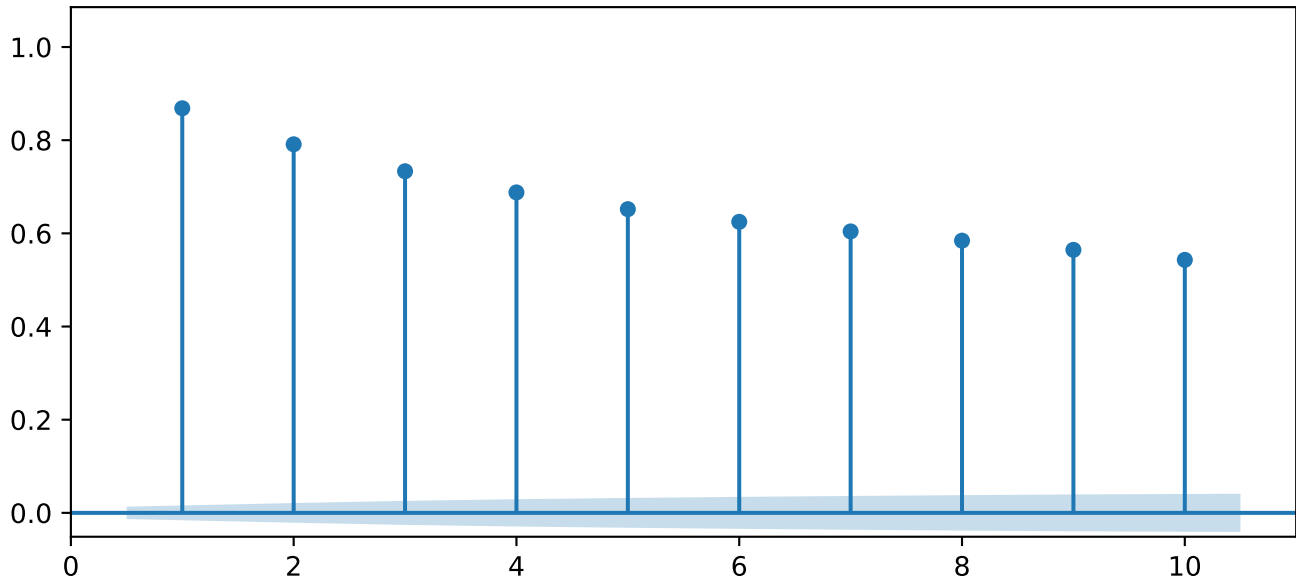
Period1_Spread



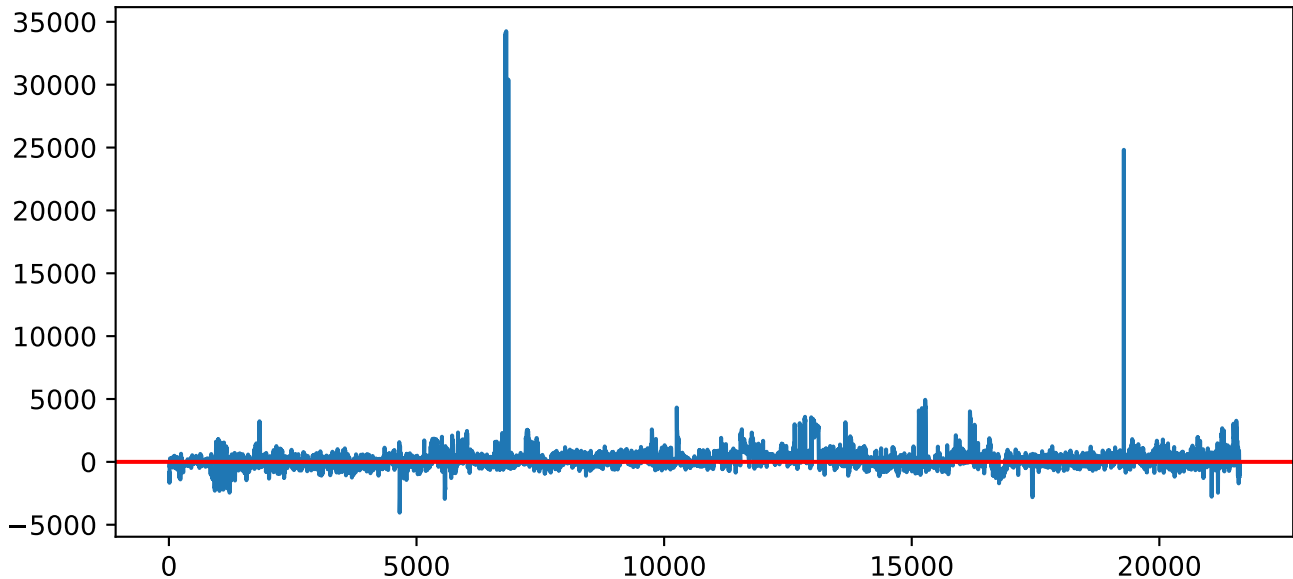
Period1_Spread Distribution



Period1_Spread Autocorrelation



Period1_volume_inbalance



Period1_order book volumes

