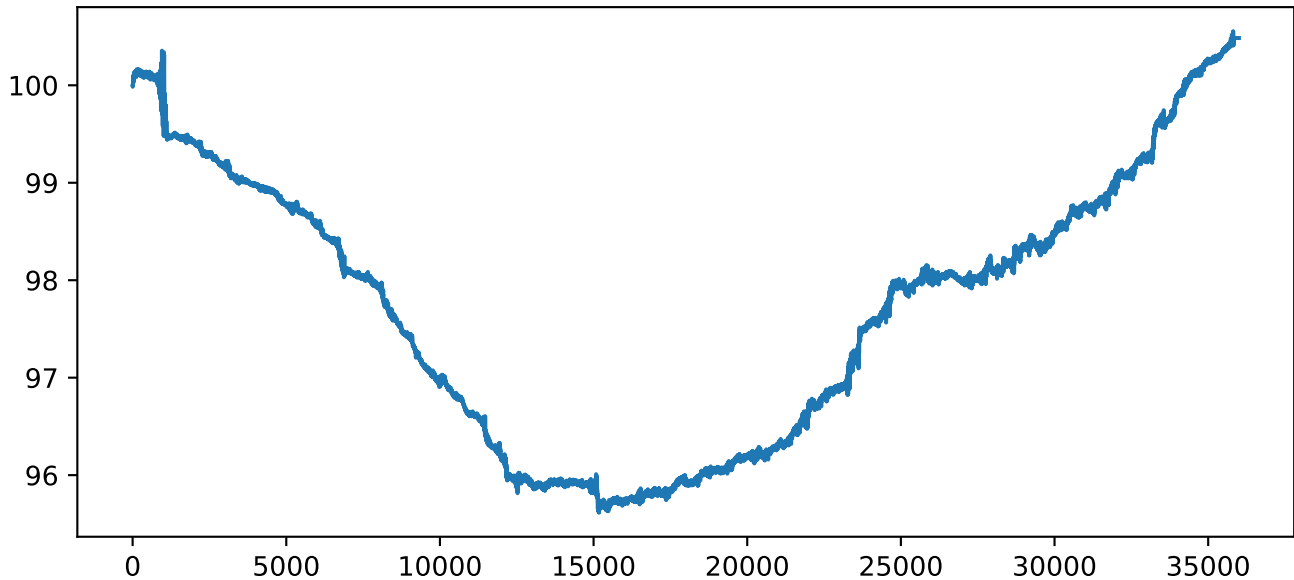
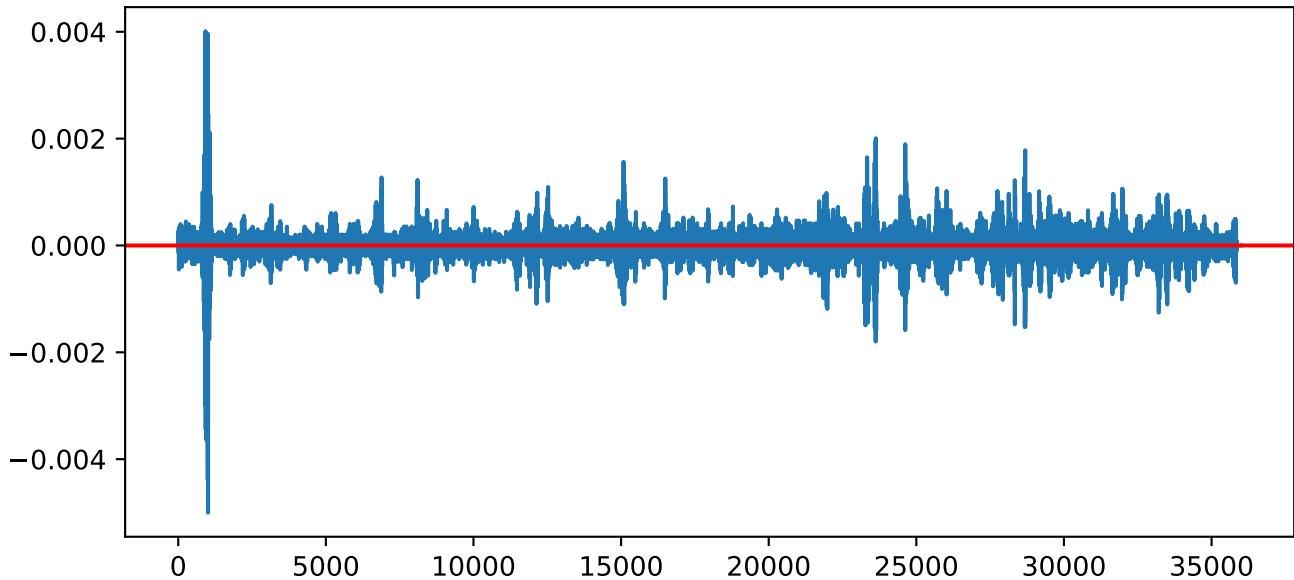


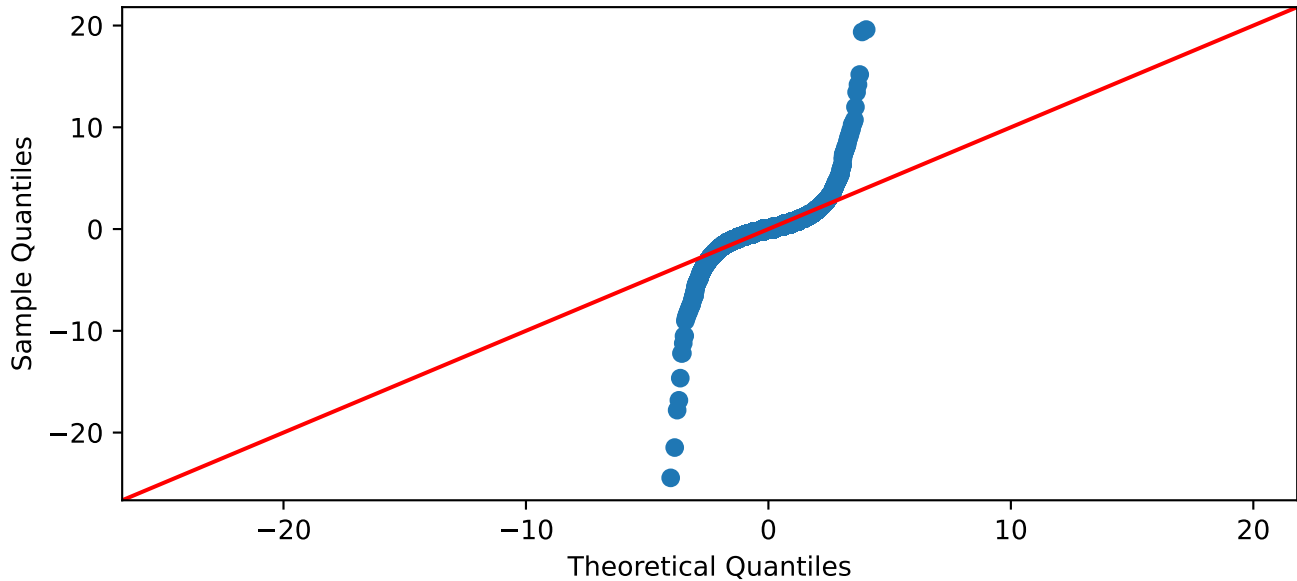
Period whole_Midprice



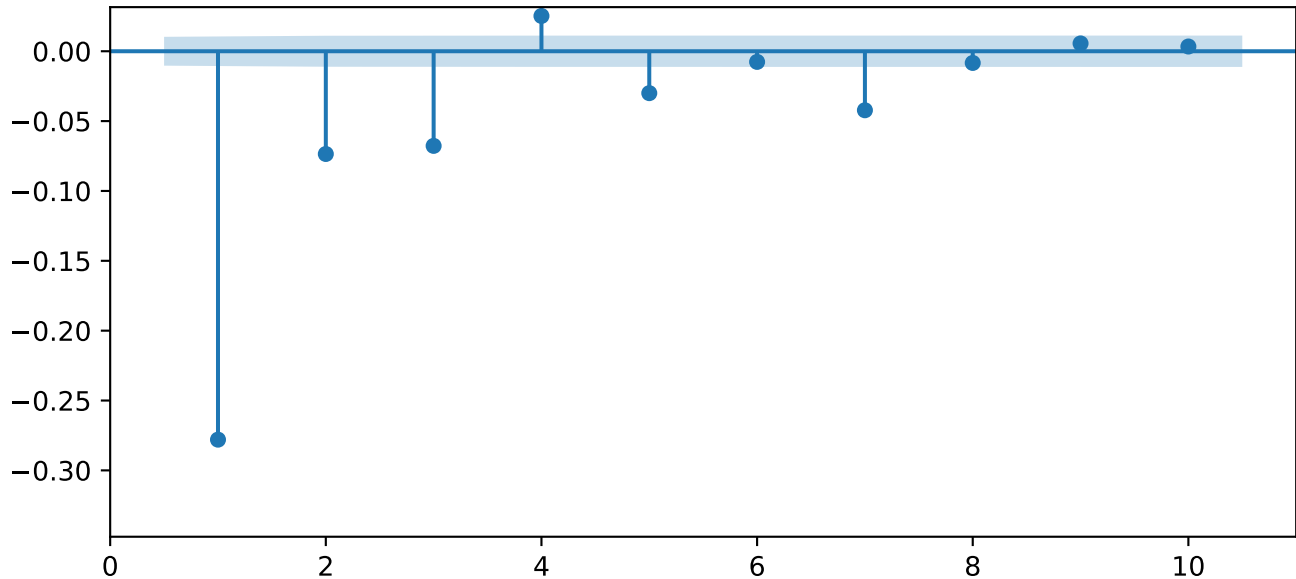
Period whole_Returns



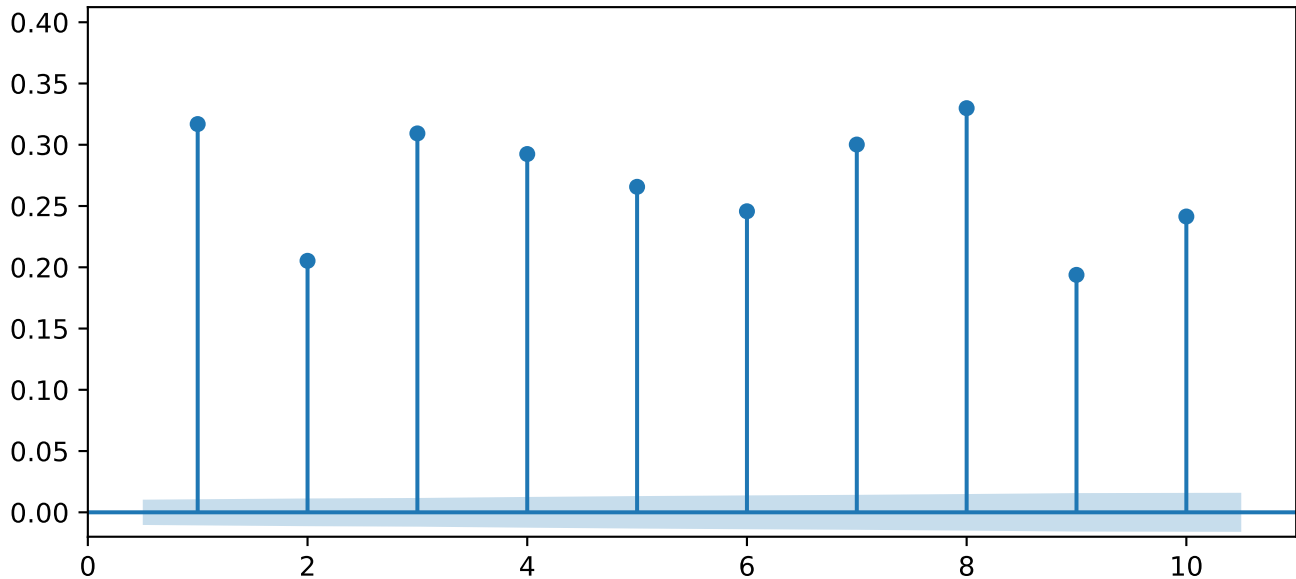
Period whole_Returns QQ Plot



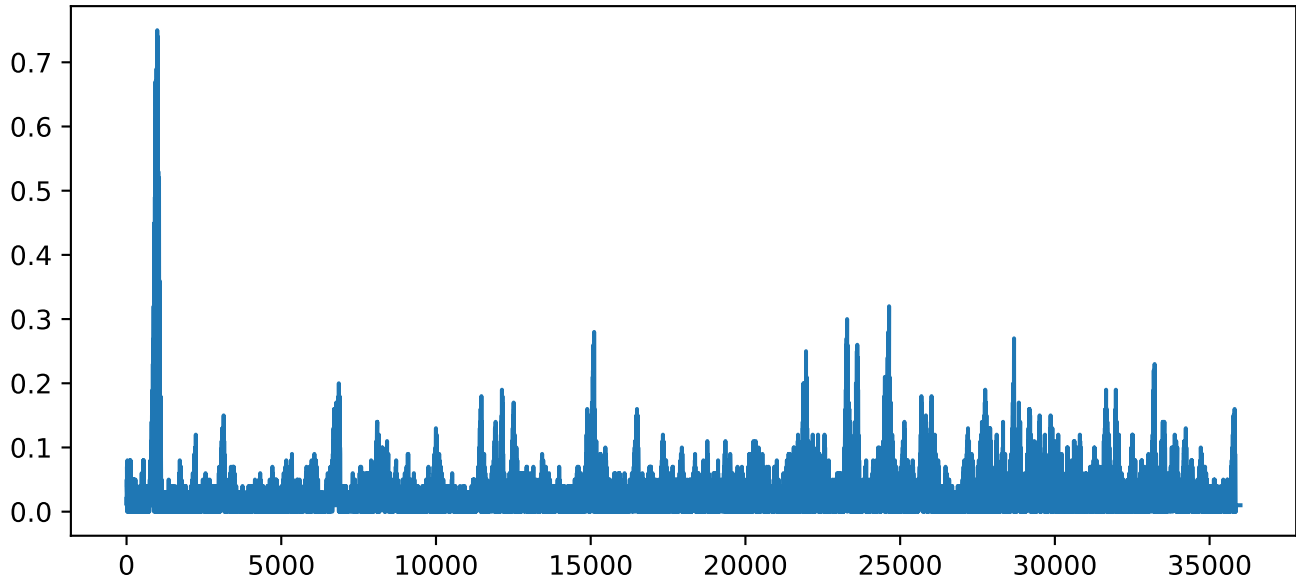
Period whole_Returns Autocorrelation



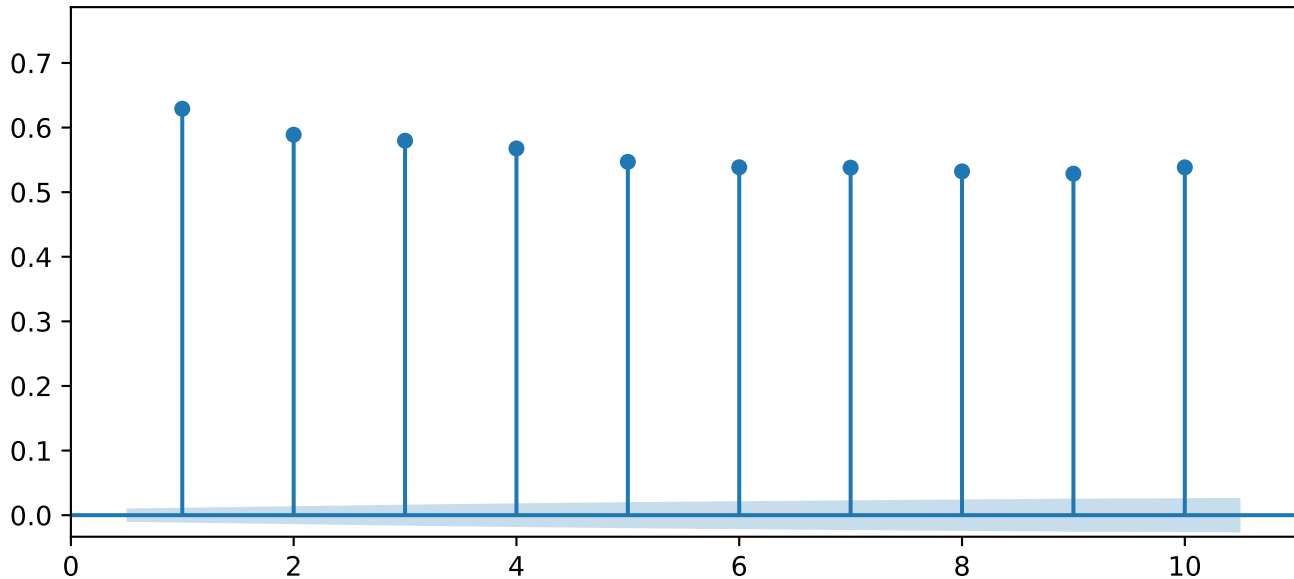
Period whole>Returns^2 Autocorrelation



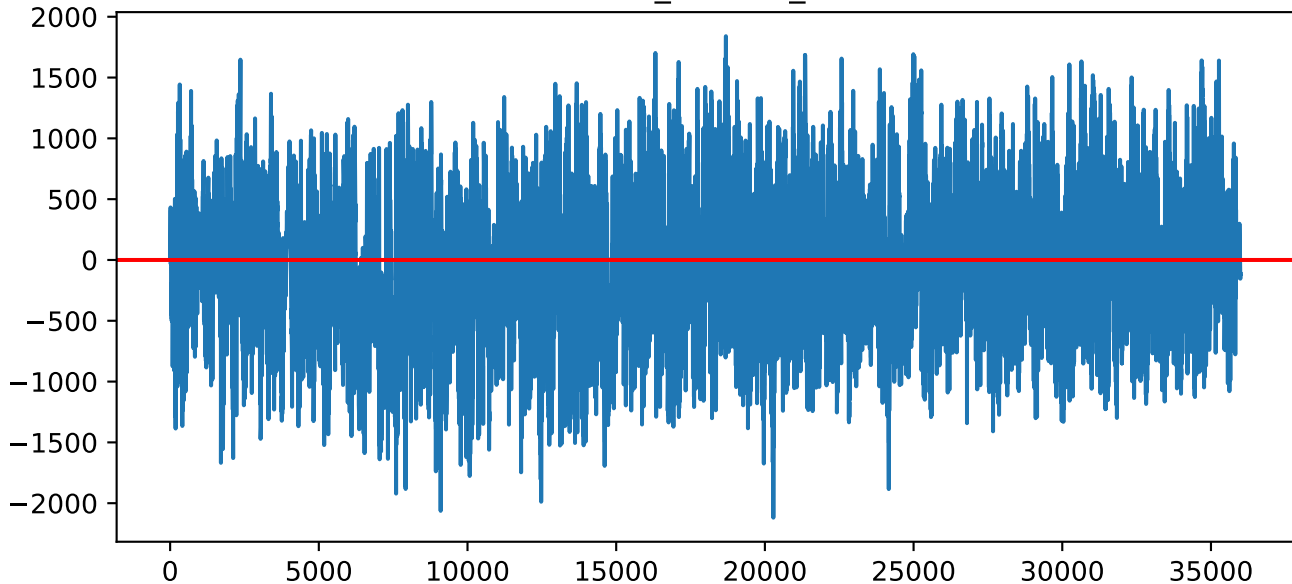
Period whole_Spread



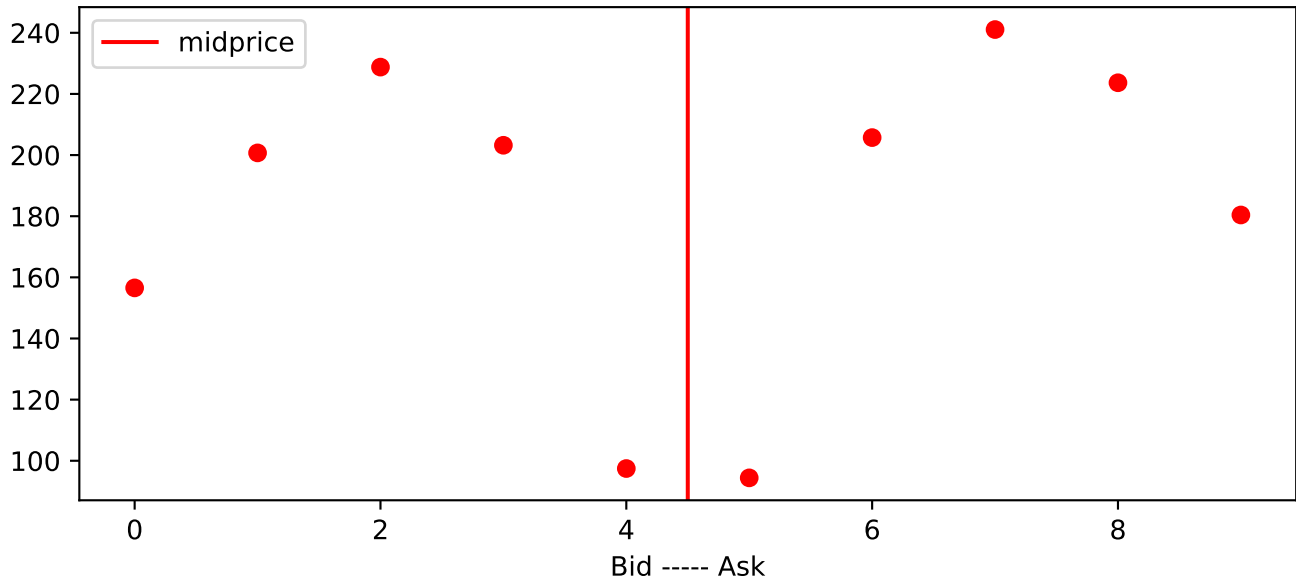
Period whole_Spread Autocorrelation



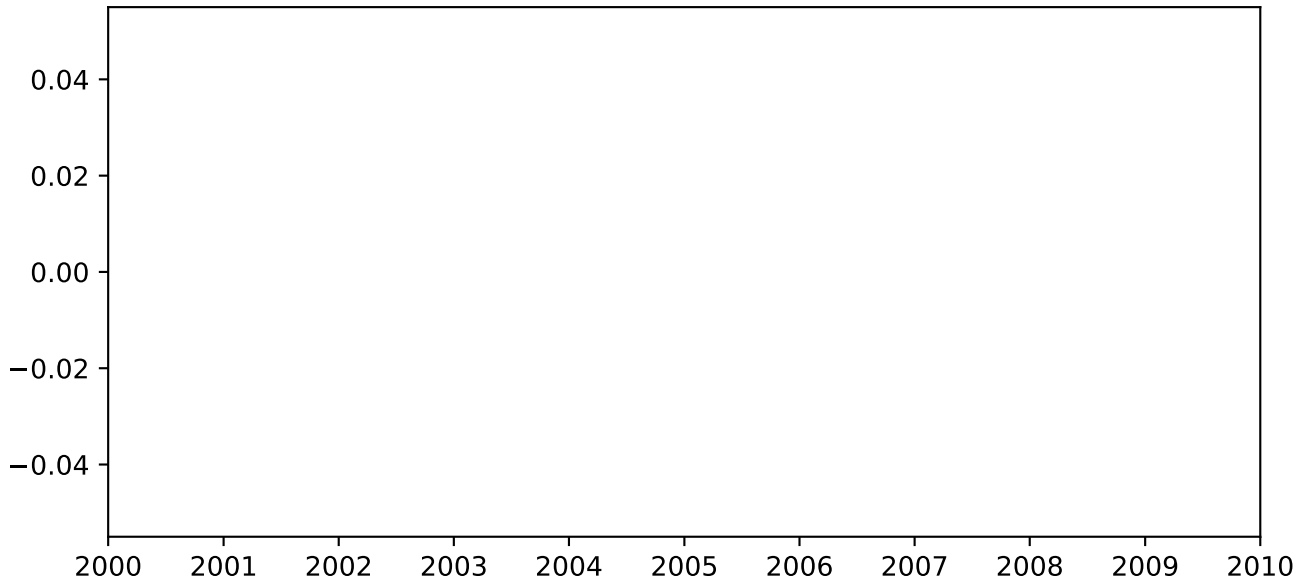
Period whole_volume_inbalance



Period whole_order book volumes



trading volume per transaction, Average:0



trading volume per 5 secs, Average per 5s:0.0

