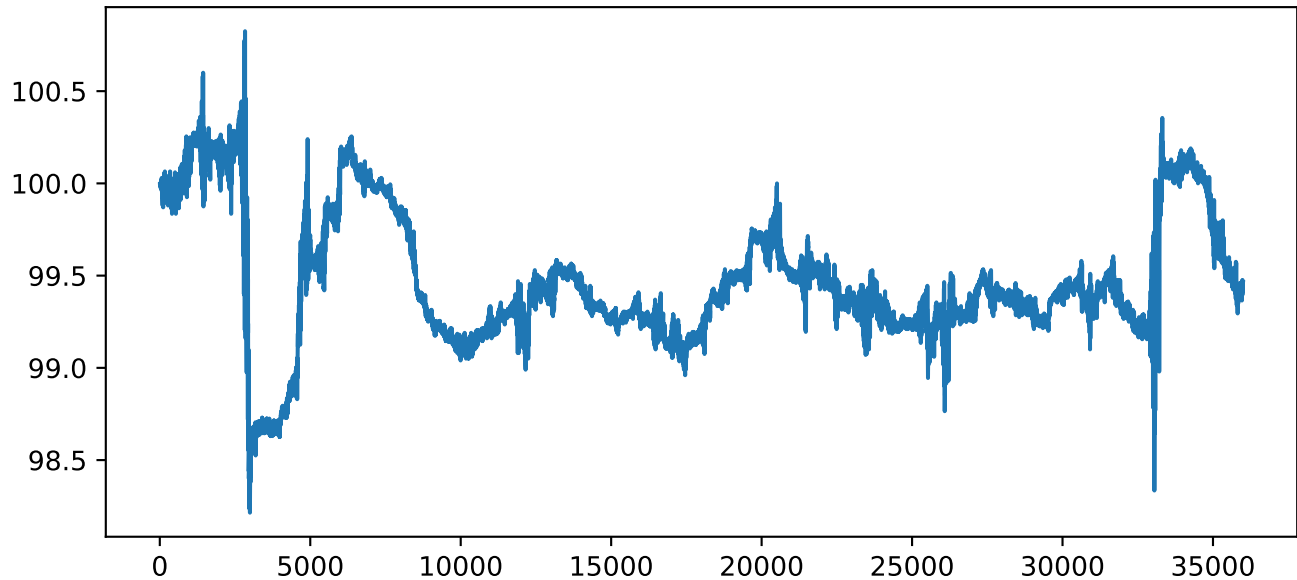
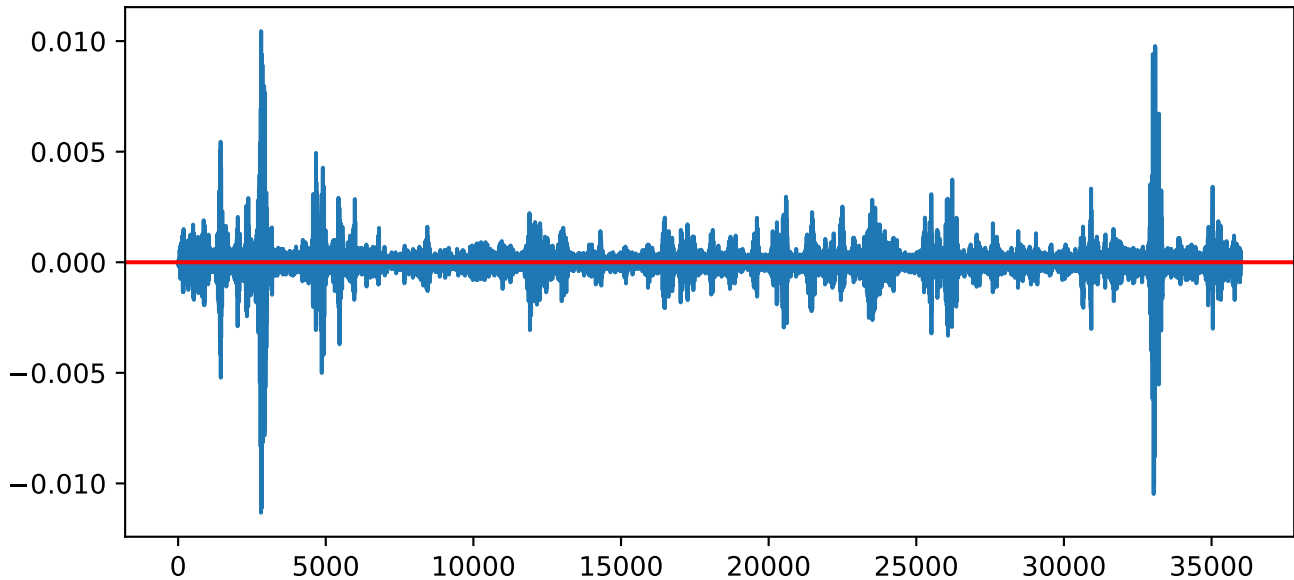


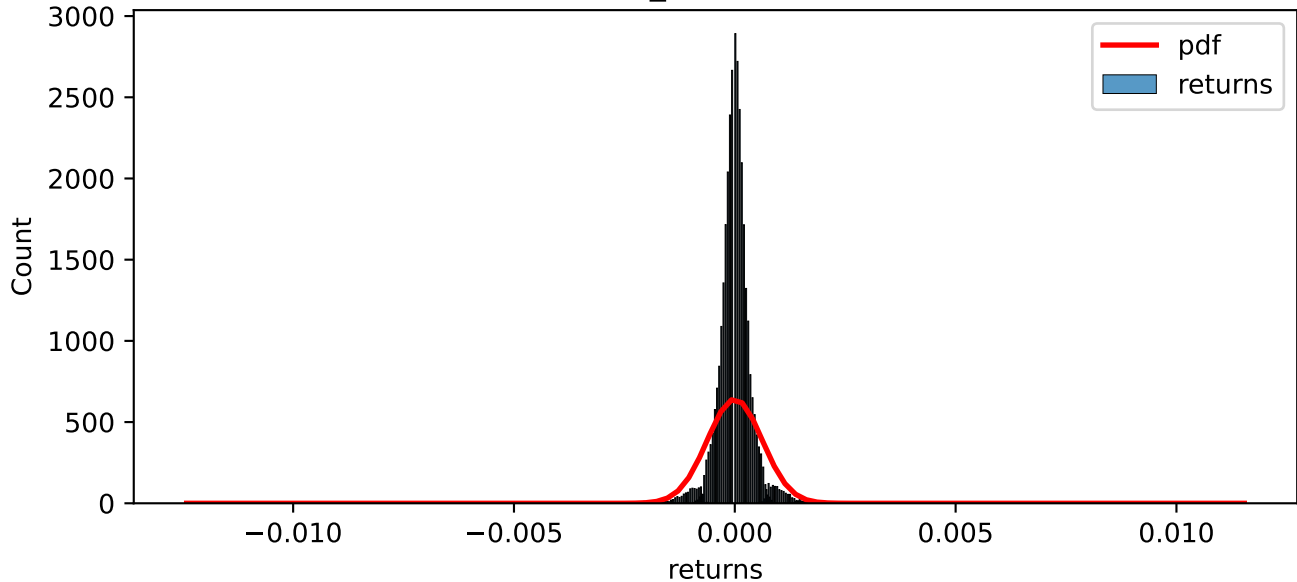
Period whole\_Midprice



Period whole\_Returns

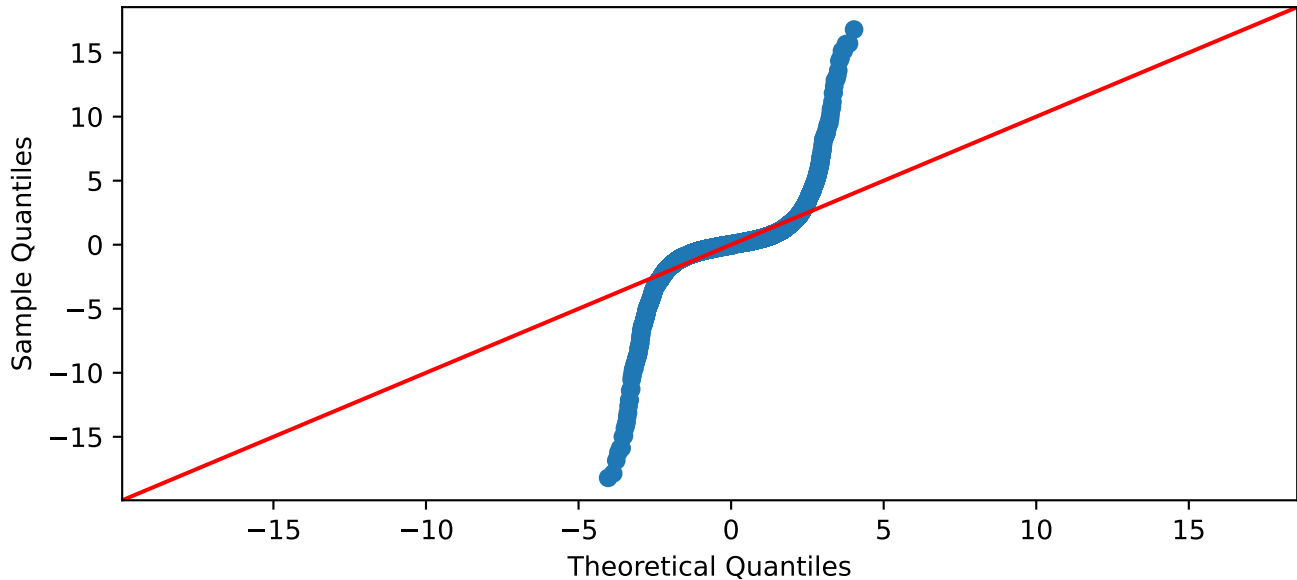


Period whole\_Returns Distribution



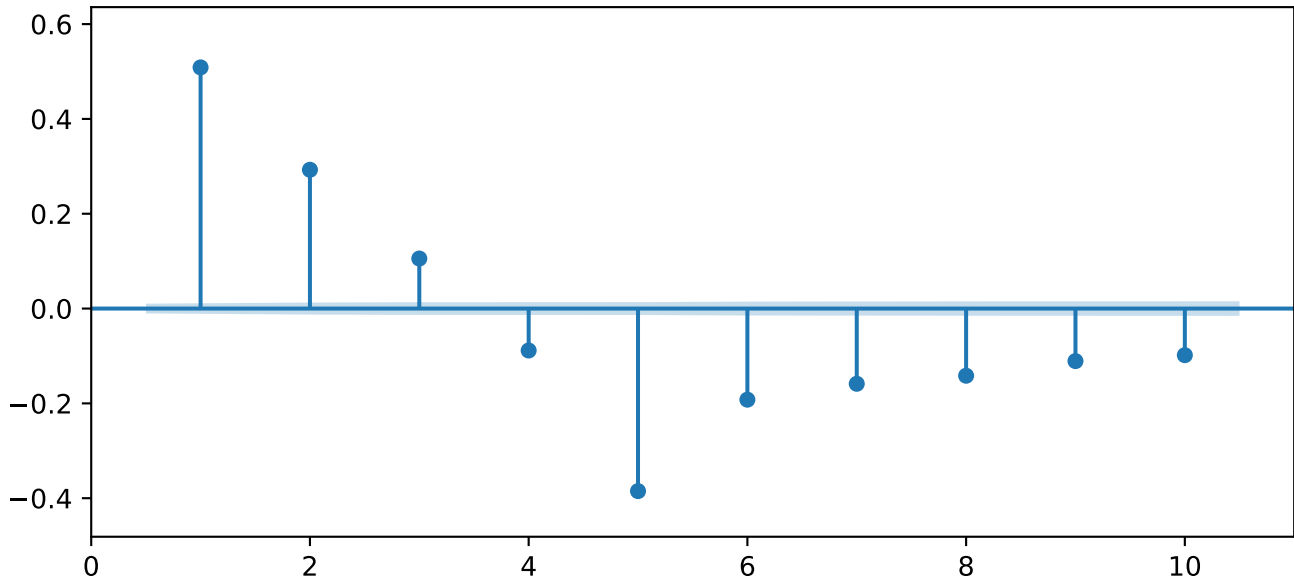


Period whole\_Returns QQ Plot





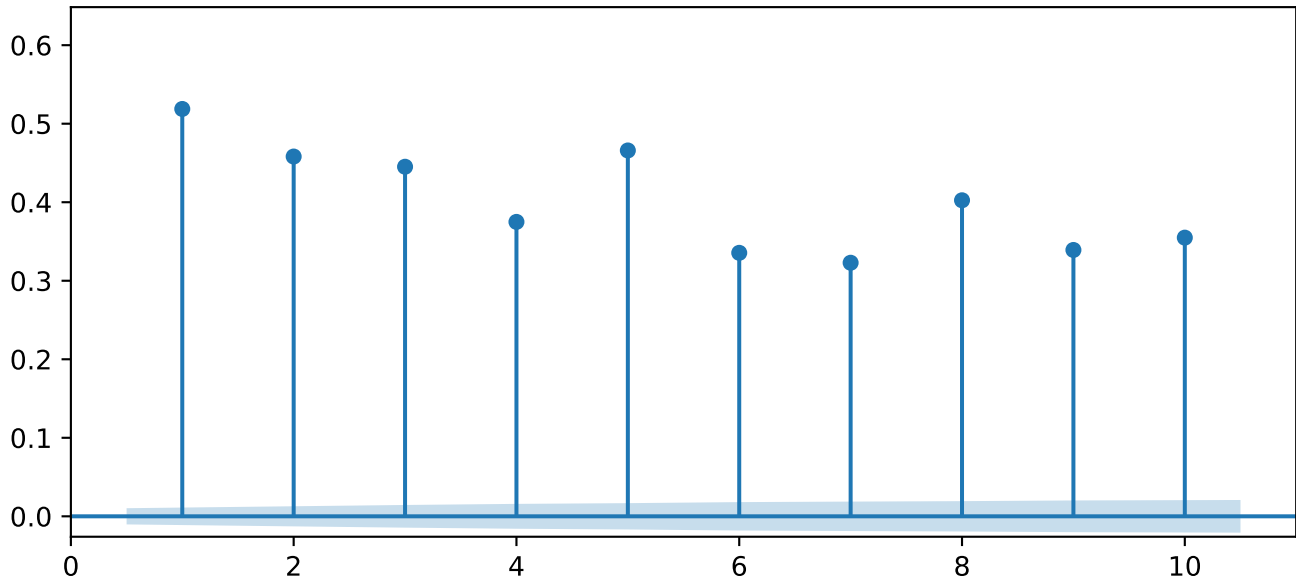
Period whole\_Returns Autocorrelation



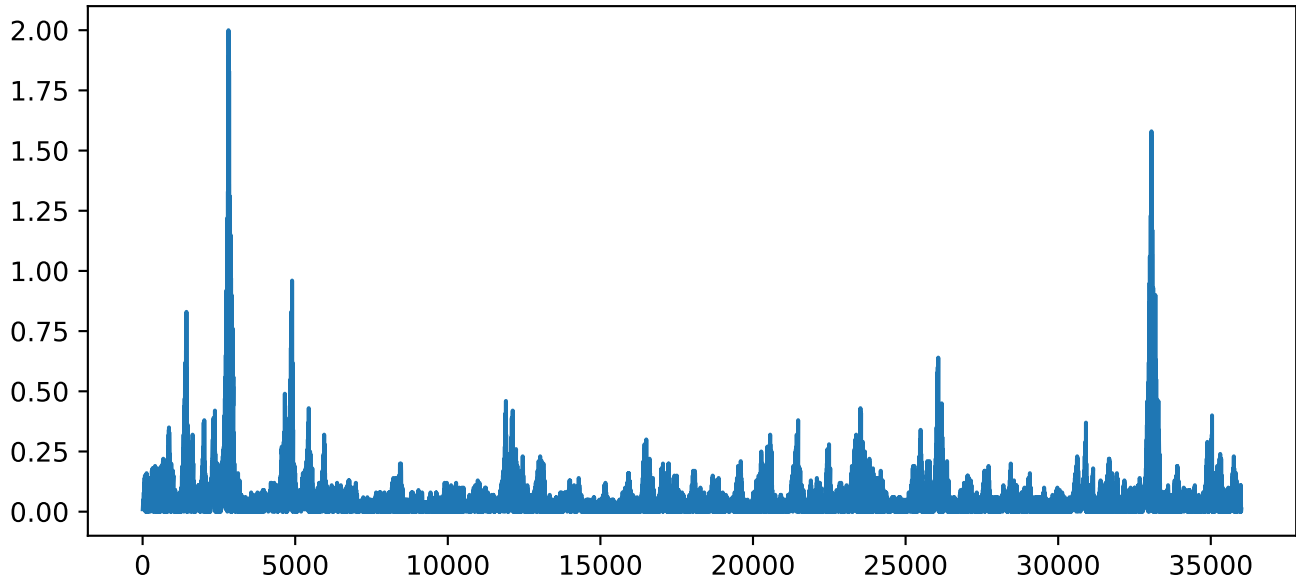




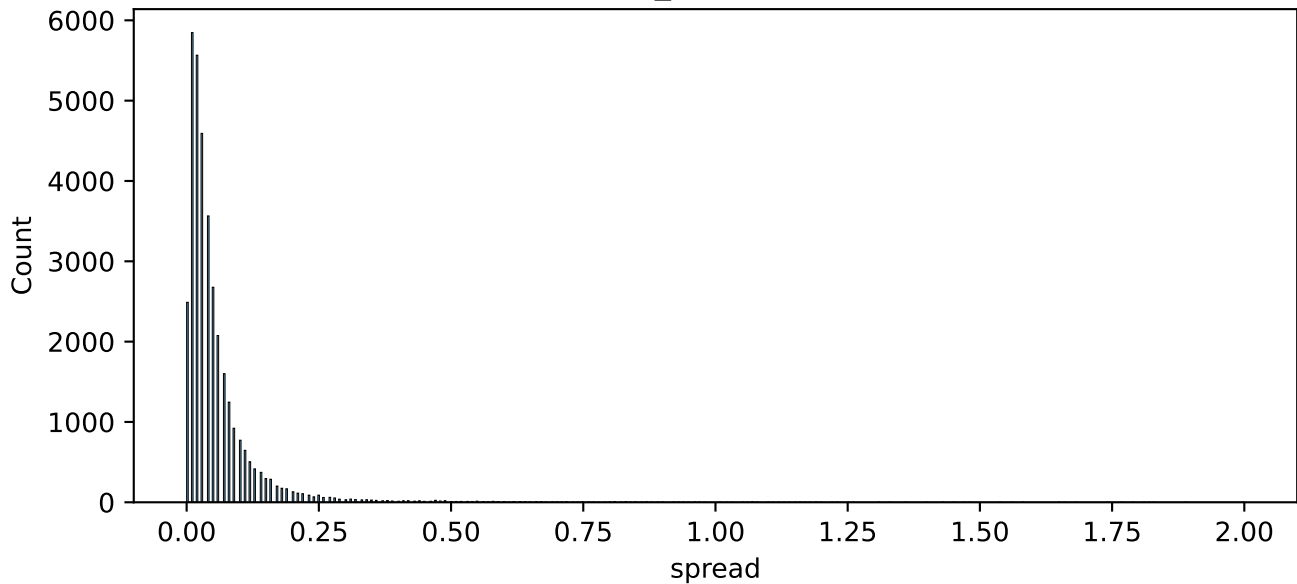
Period whole\_Returns^2 Autocorrelation



Period whole\_Spread

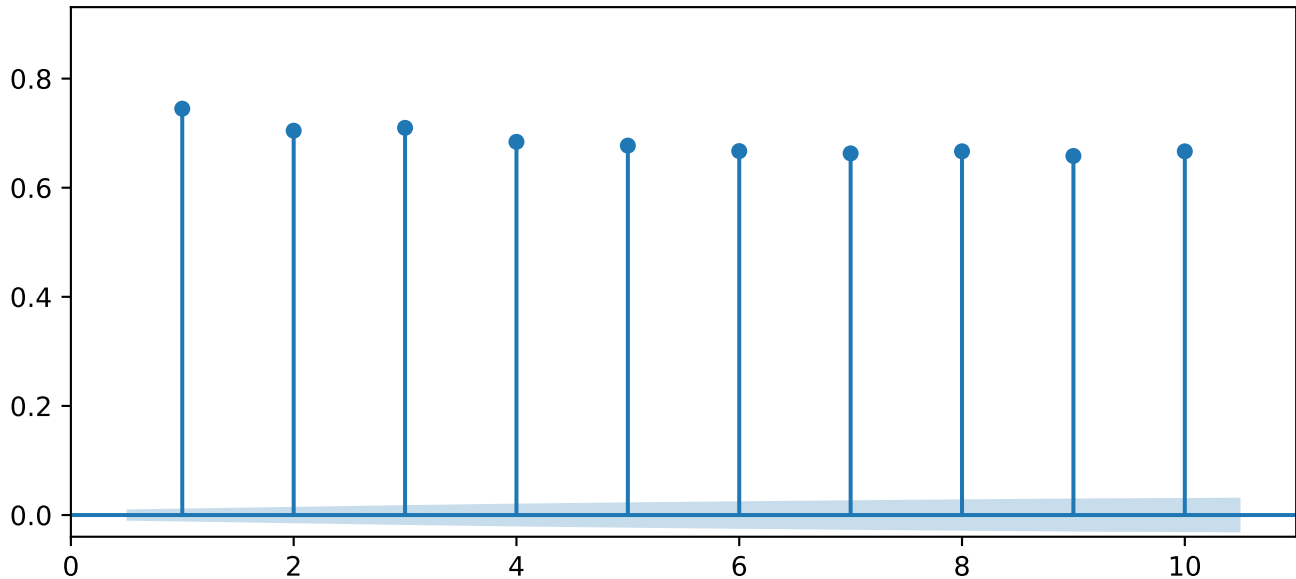


Period whole\_Spread Distribution

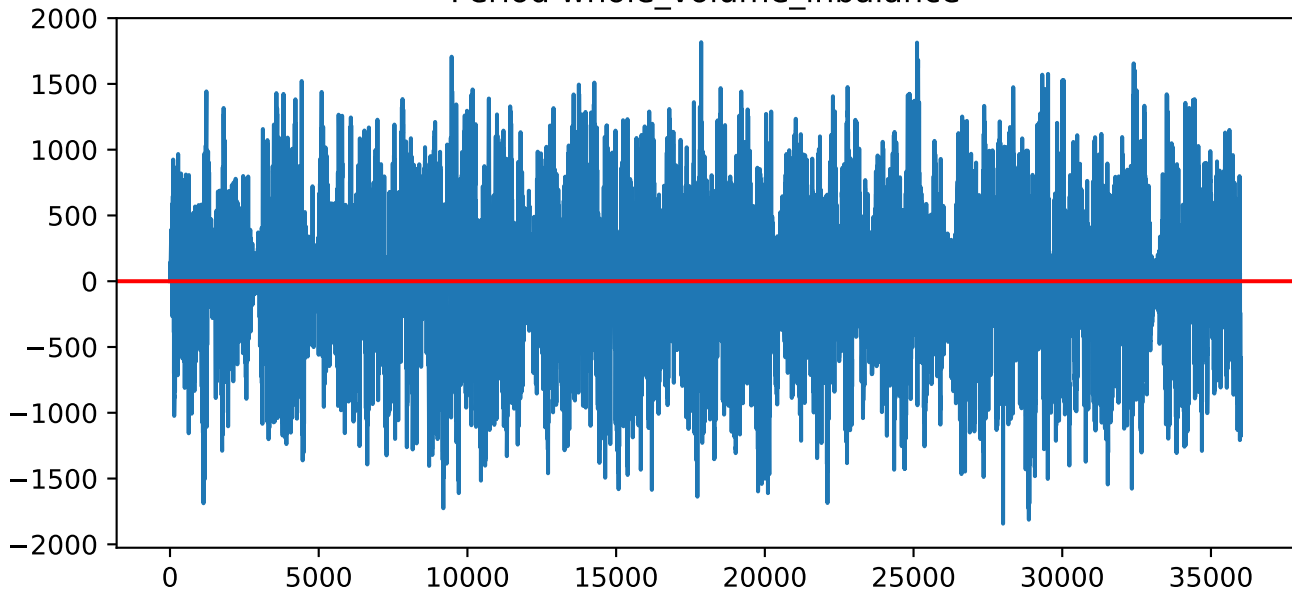




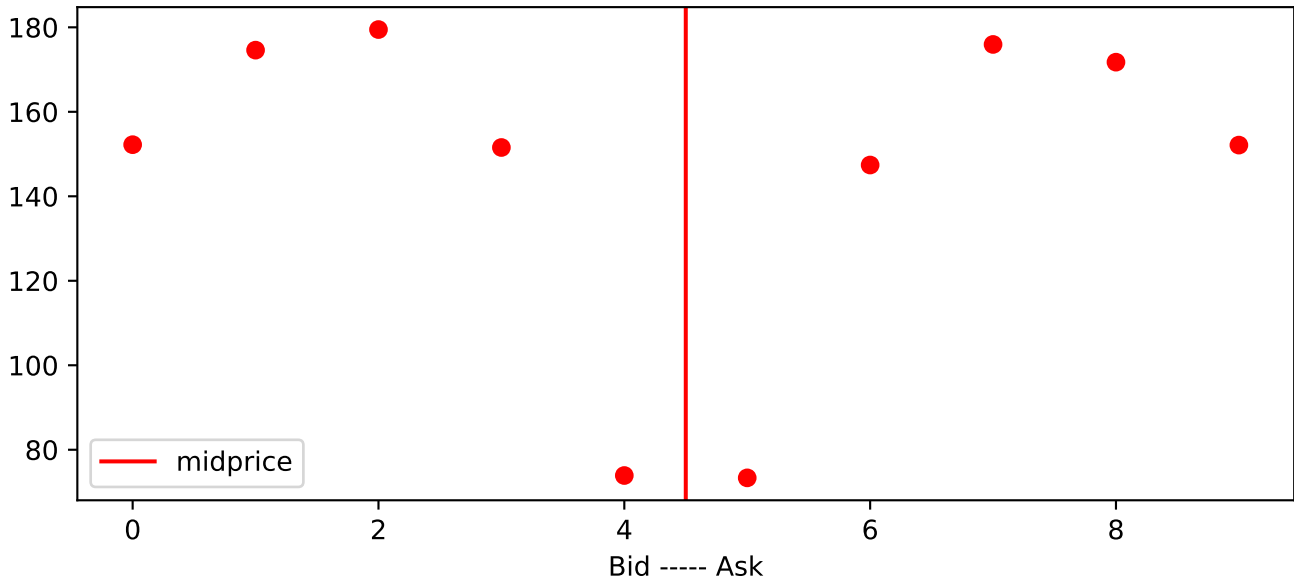
Period whole\_Spread Autocorrelation



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

