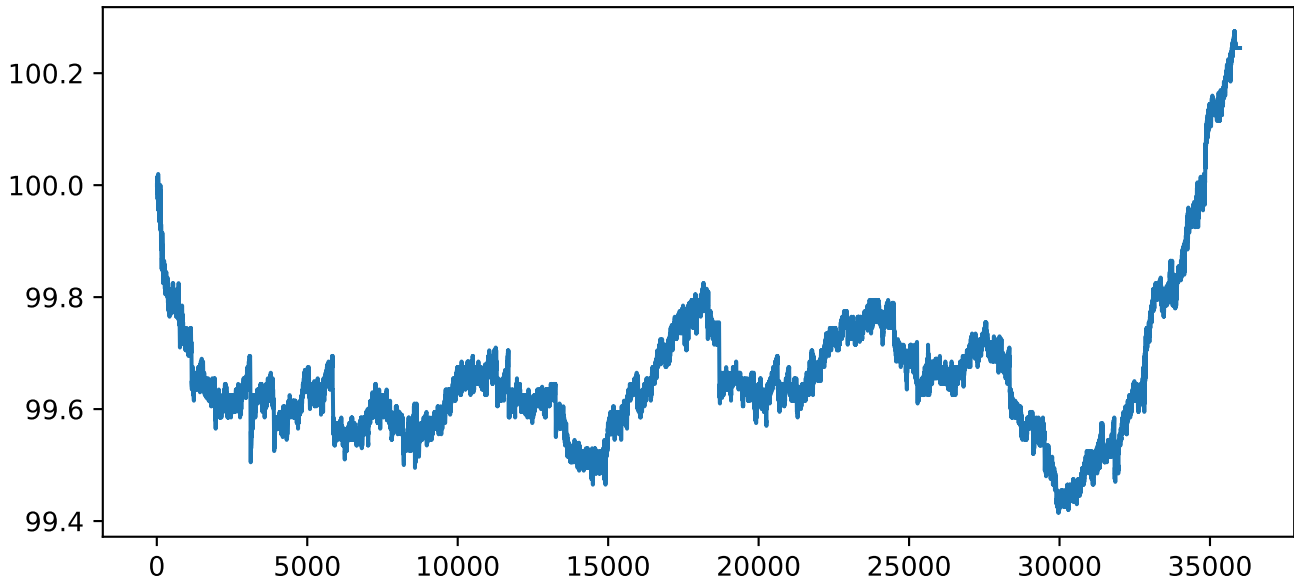
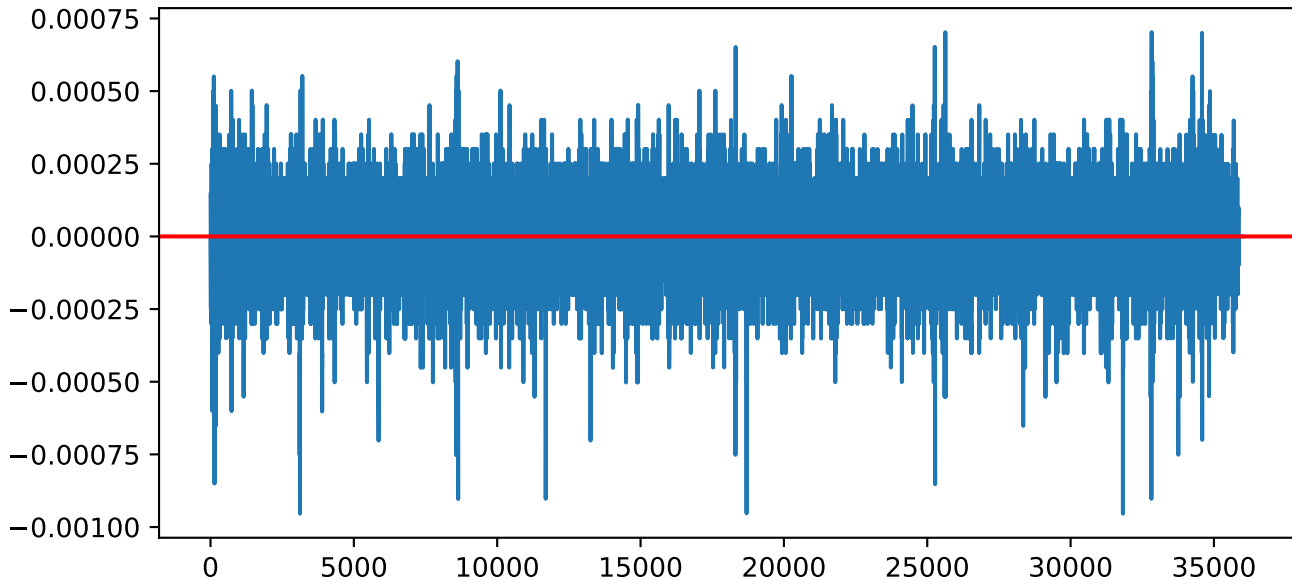


Period whole\_Midprice

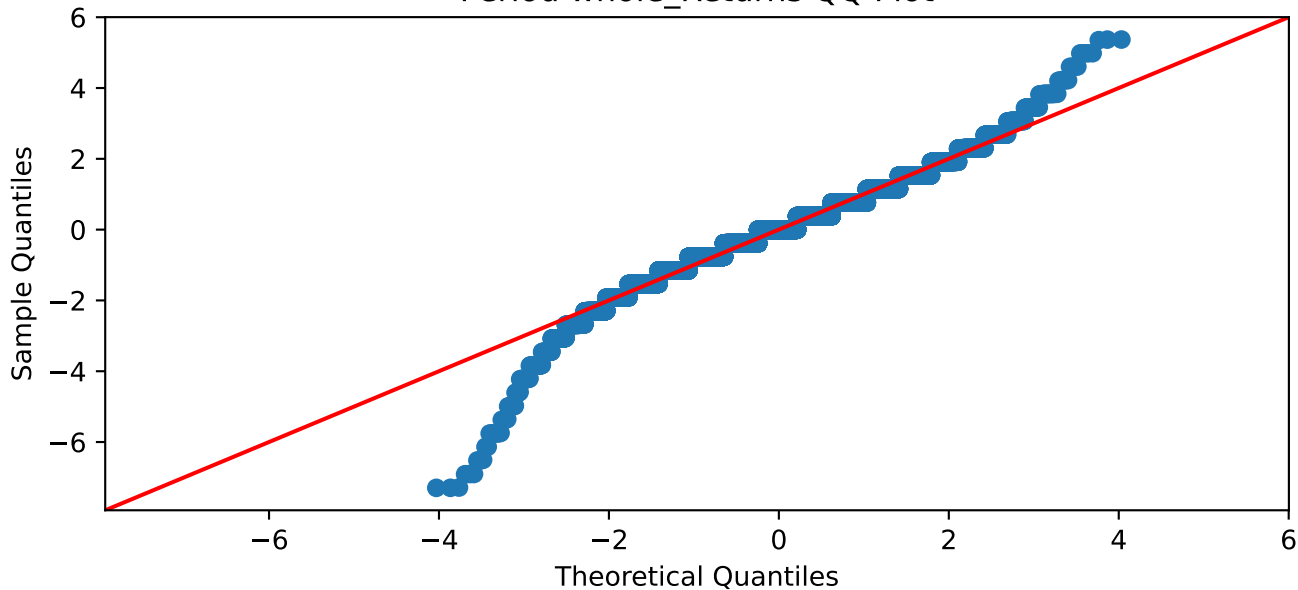


Period whole\_Returns

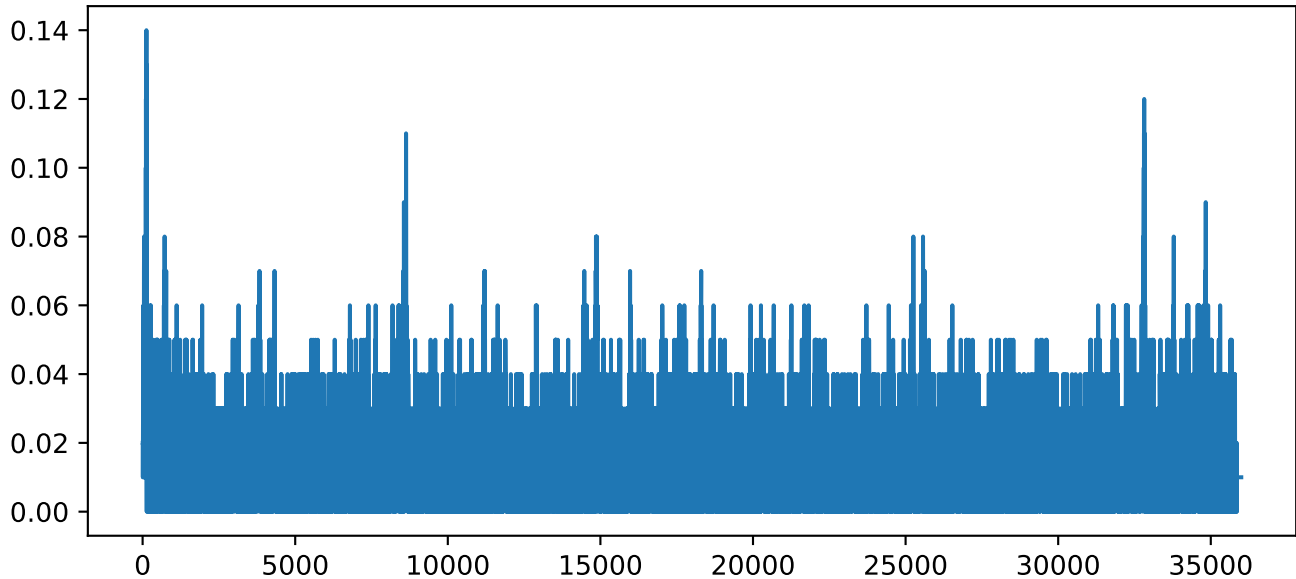




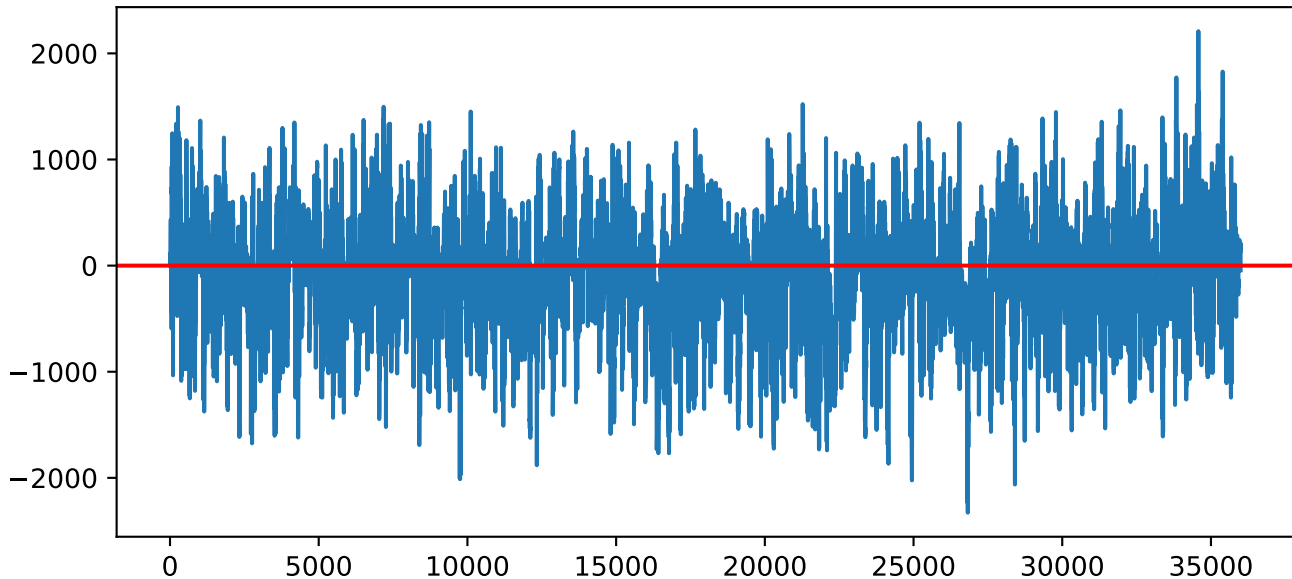
Period whole\_Returns QQ Plot



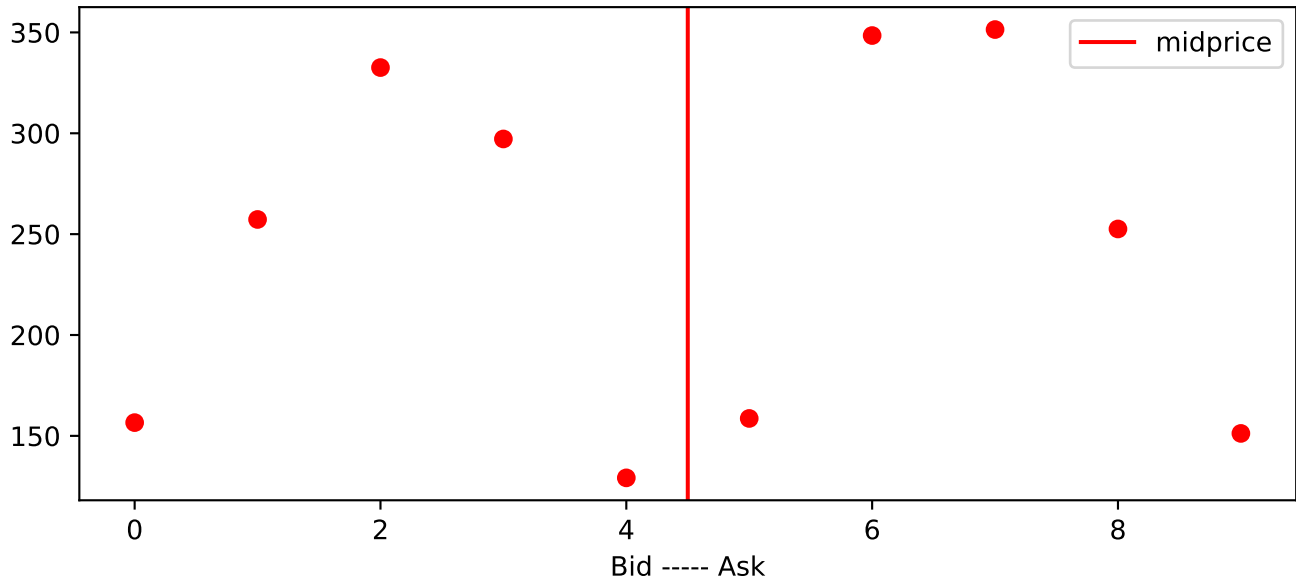
Period whole\_Spread



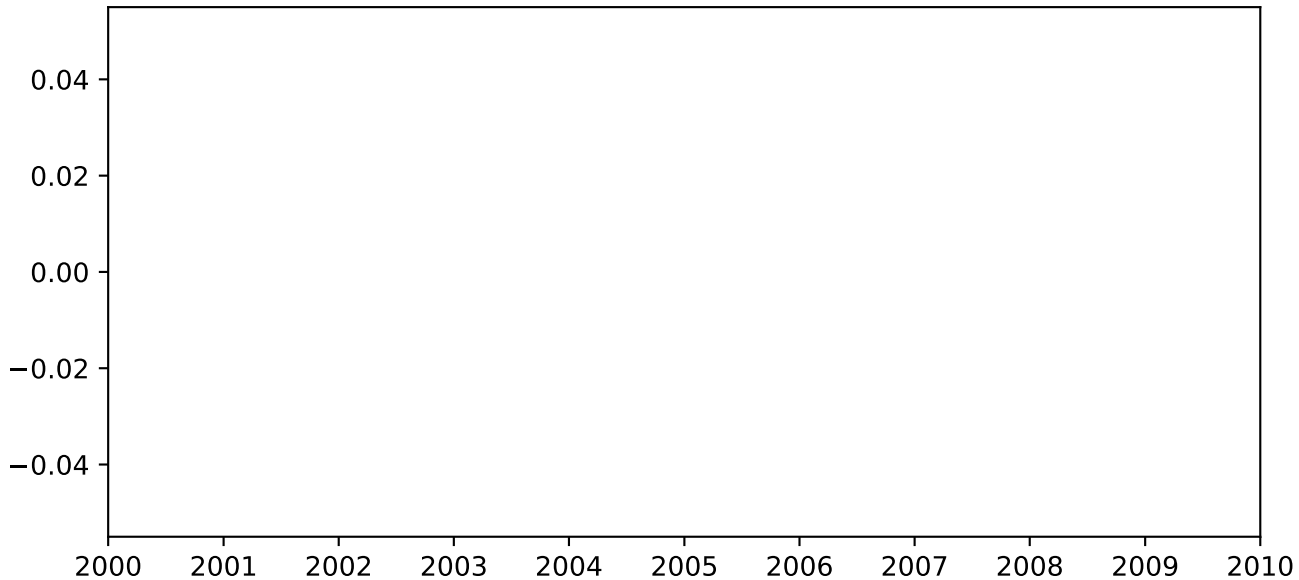
Period whole\_volume\_inbalance



Period whole\_order book volumes



trading volume per transaction, Average:0





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

