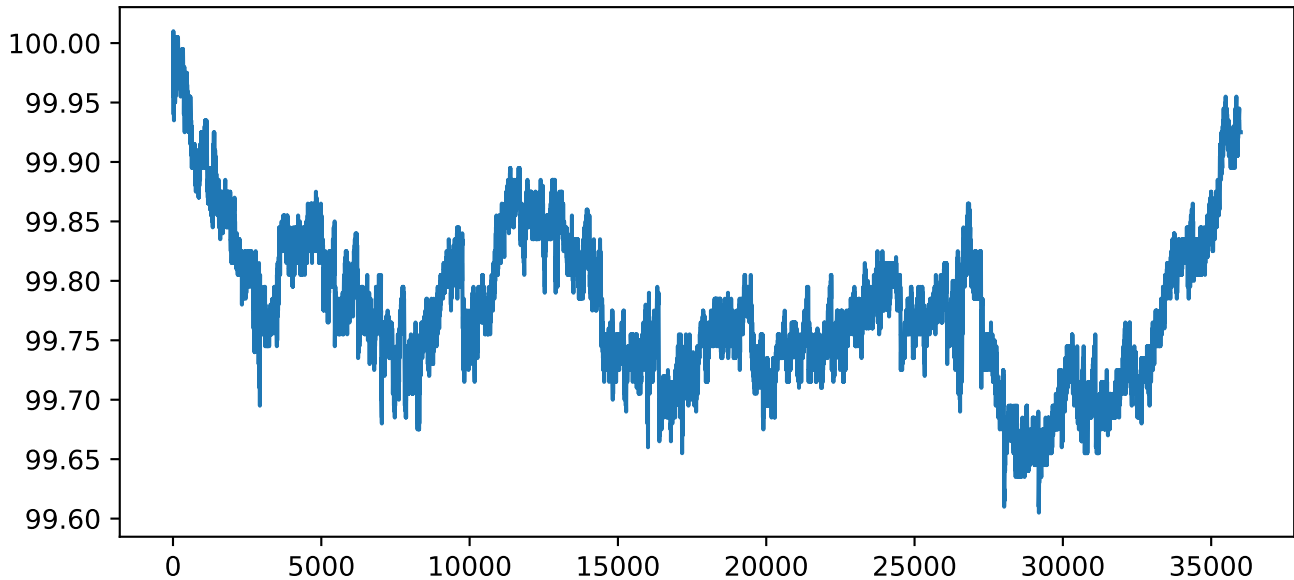
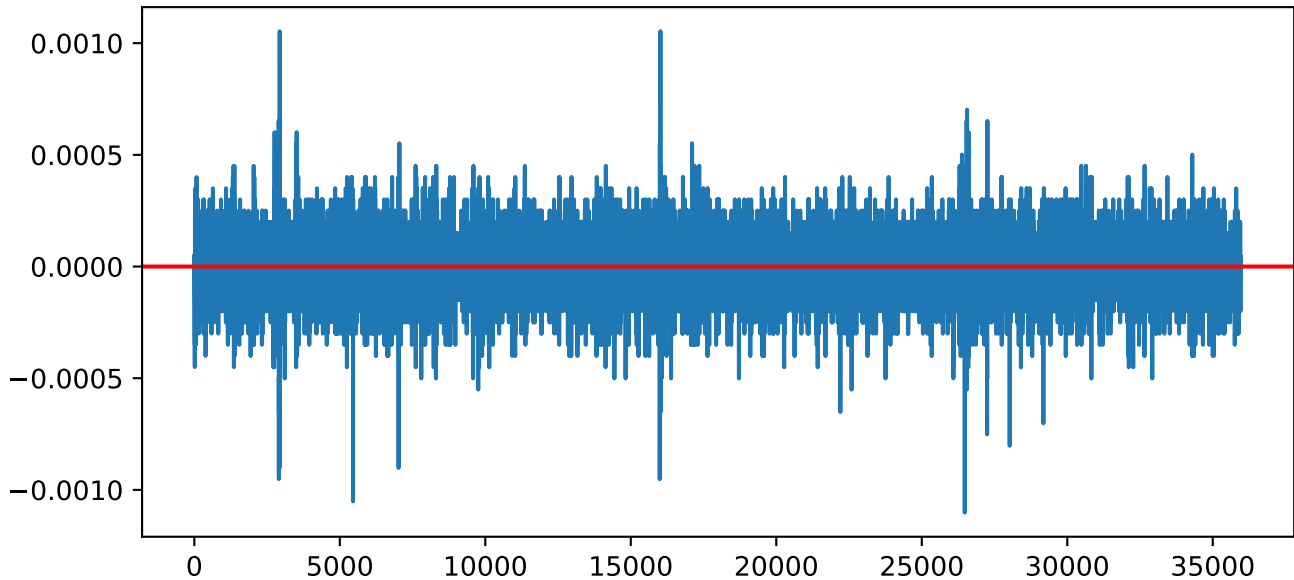


Period whole\_Midprice

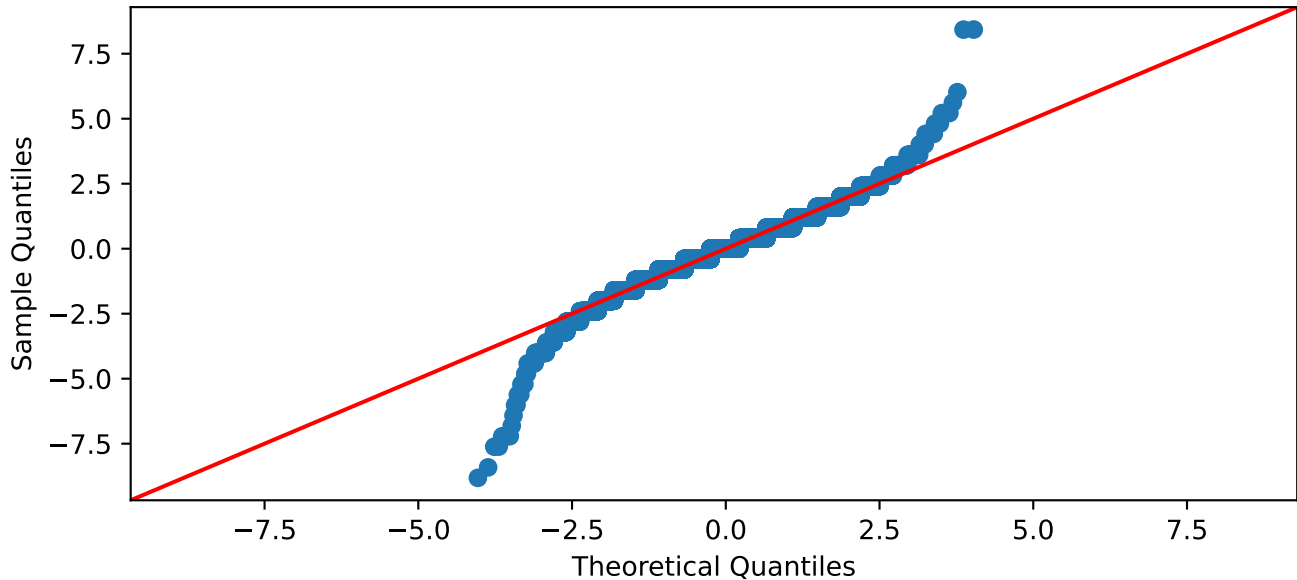


Period whole\_Returns



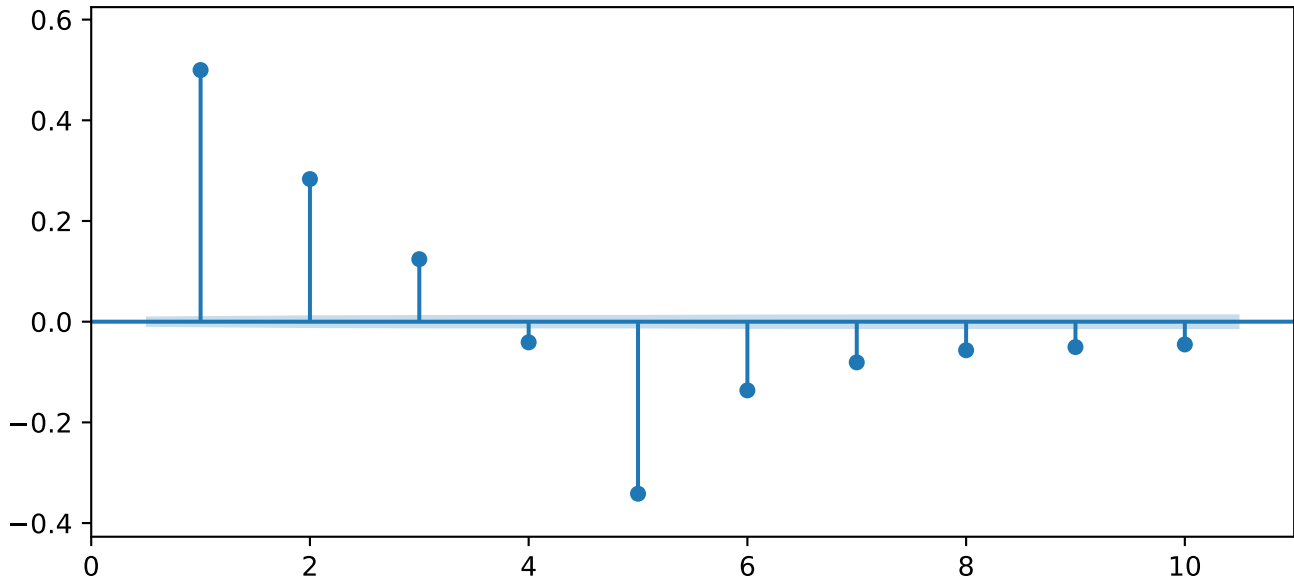


Period whole\_Returns QQ Plot



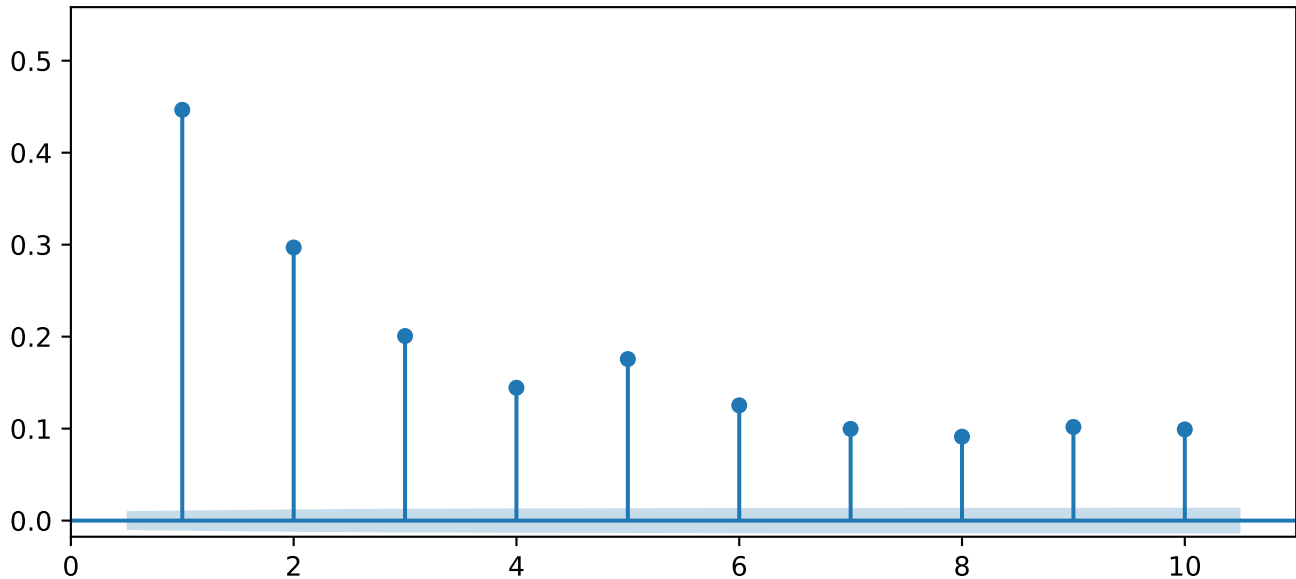


Period whole\_Returns Autocorrelation



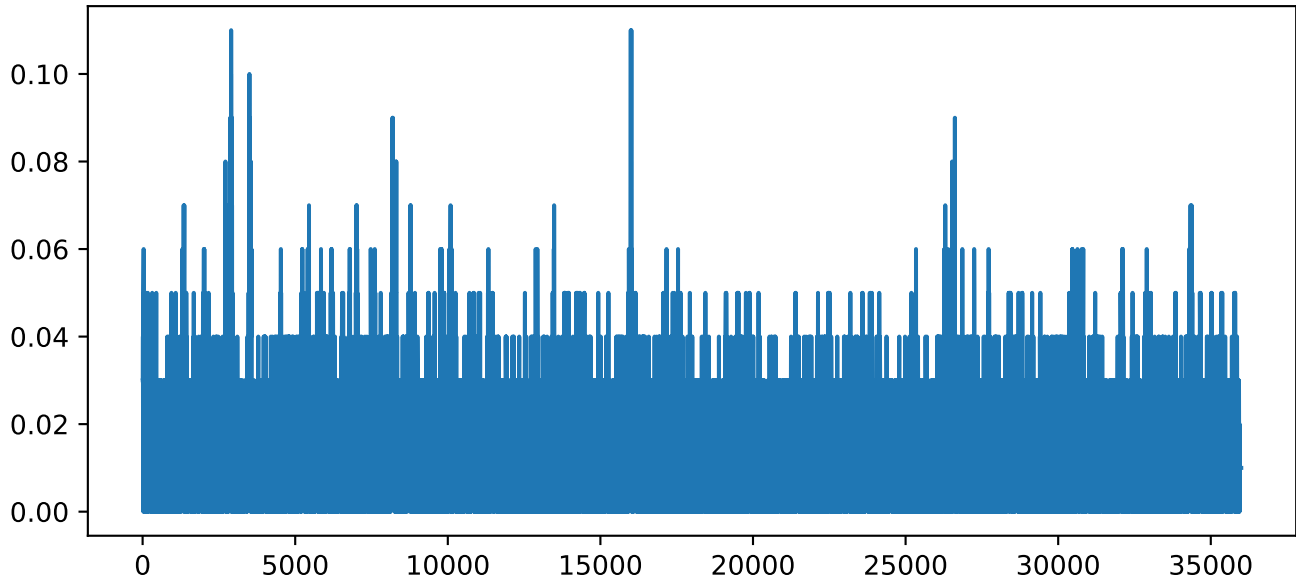


Period whole\_Returns^2 Autocorrelation



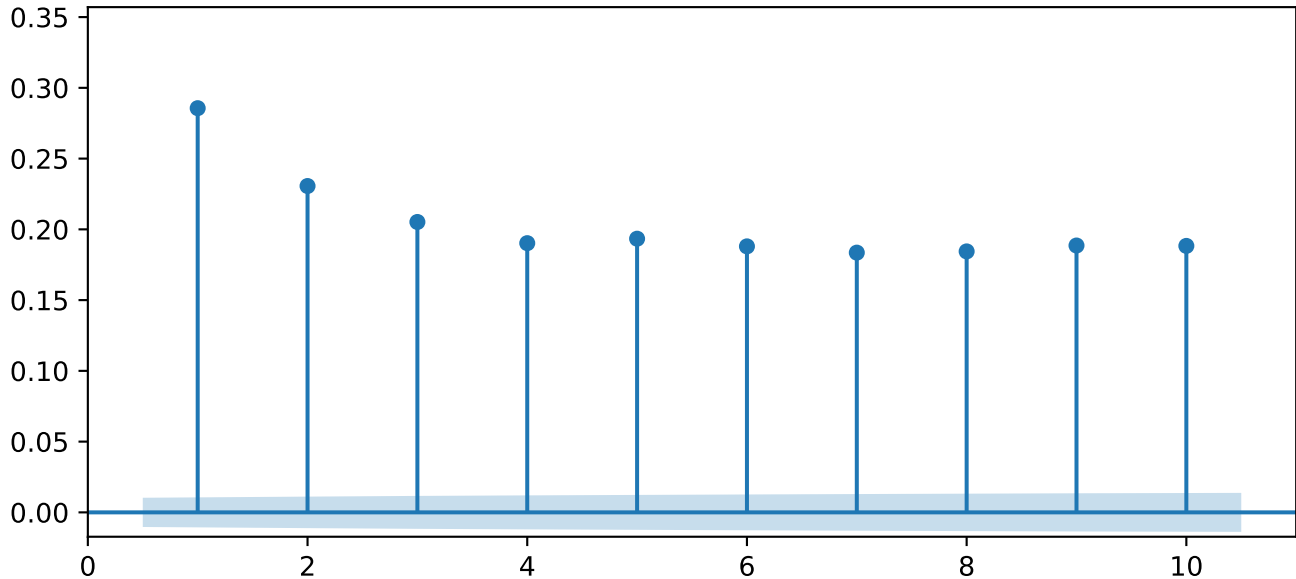


Period whole\_Spread

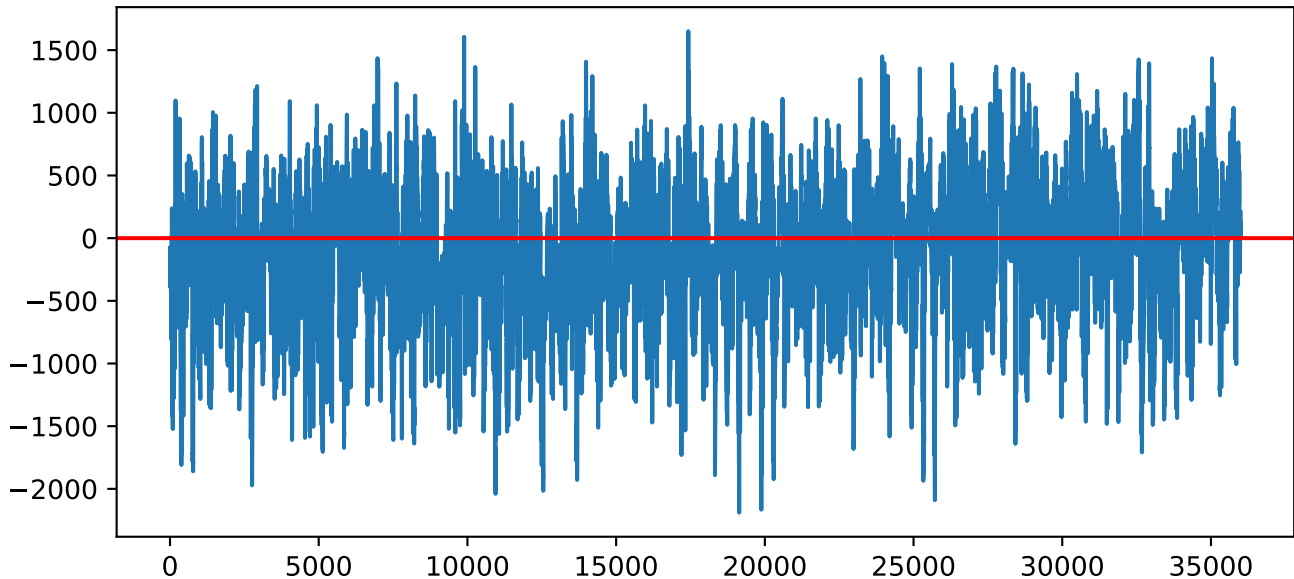




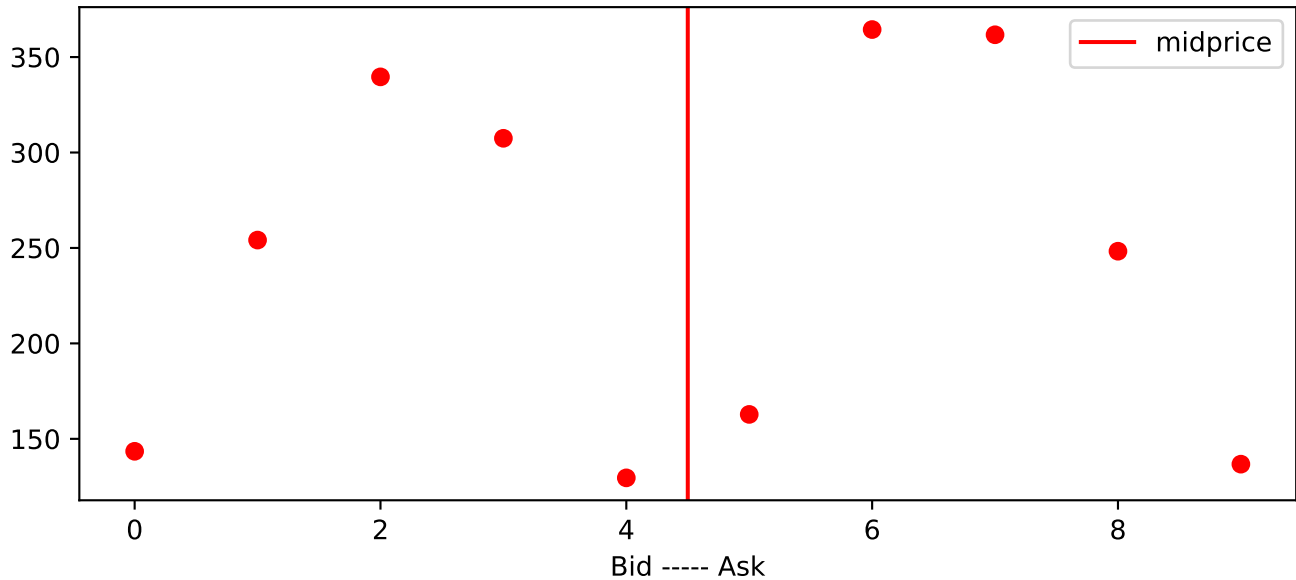
Period whole\_Spread Autocorrelation



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

