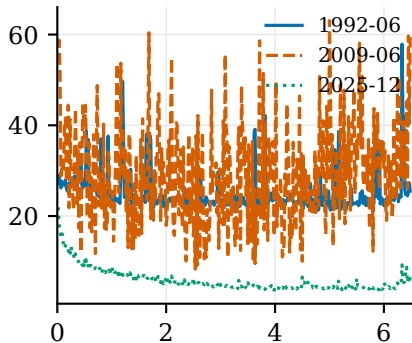
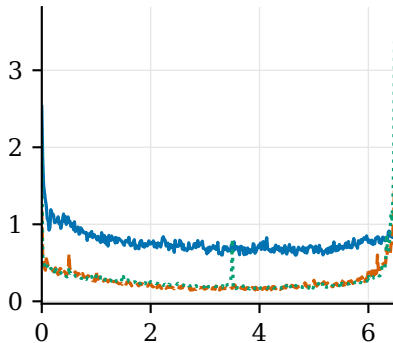


(a)  $|\log \text{ return}|$  (bps)



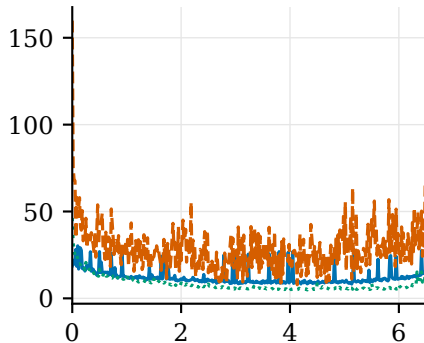
Hours since 09:30 ET

(b) Volume share (%)



Hours since 09:30 ET

(c) High-low range (bps)



Hours since 09:30 ET