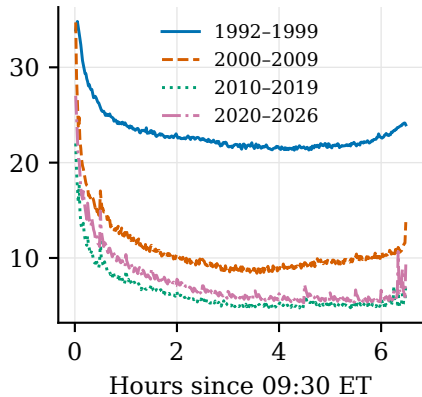
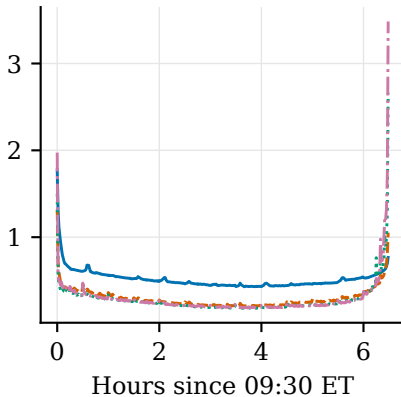


(a) $|\log \text{ return}|$ (bps)



(b) Volume share (%)



(c) High-low range (bps)

