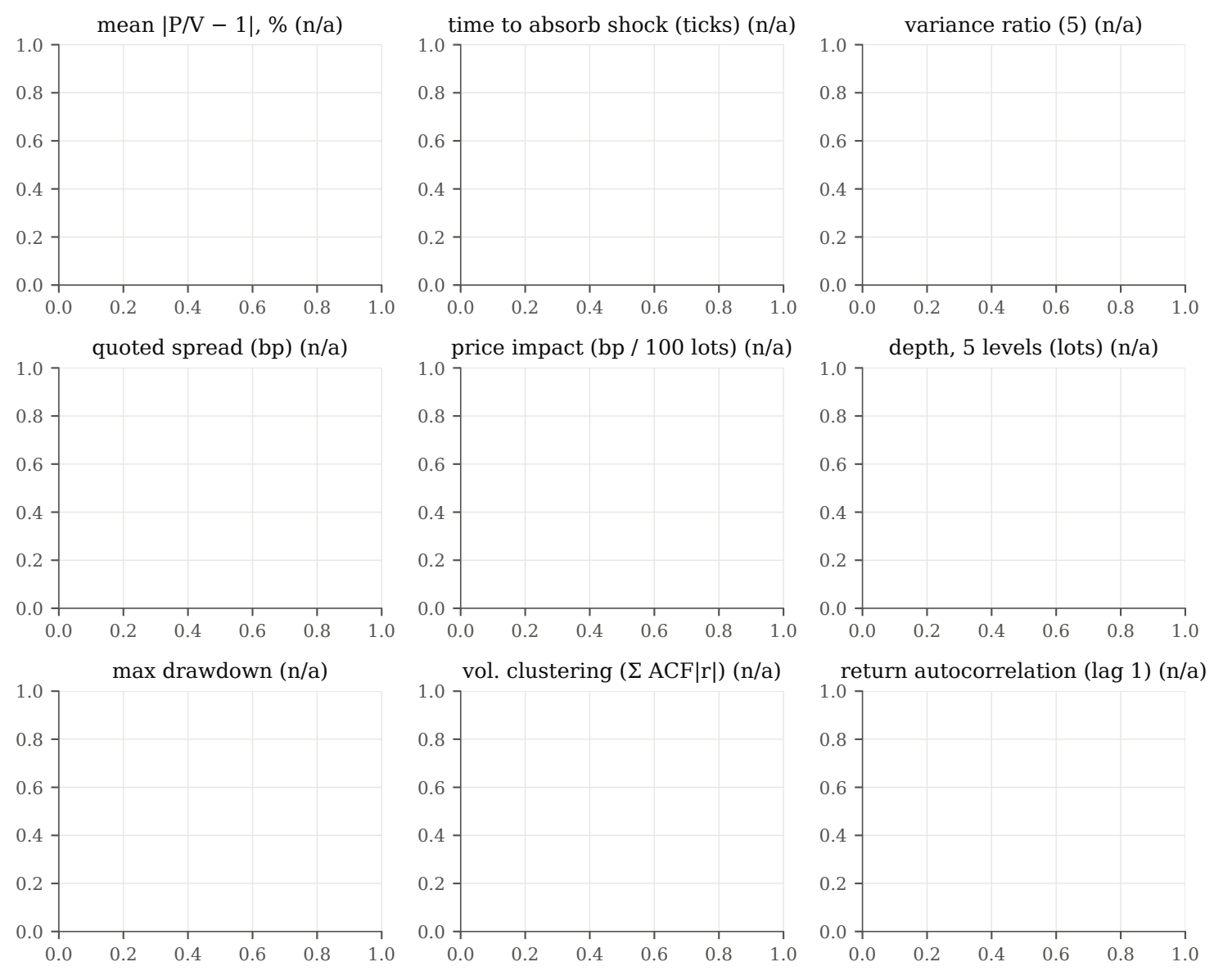

mean |P/V − 1|, % (n/a)
time to absorb shock (ticks) (n/a)
variance ratio (5) (n/a)
quoted spread (bp) (n/a)
price impact (bp / 100 lots) (n/a)
depth, 5 levels (lots) (n/a)
max drawdown (n/a)
vol. clustering (Σ ACF|r|) (n/a)
return autocorrelation (lag 1) (n/a)
0.0
0.2
0.4
0.6
0.8
1.0