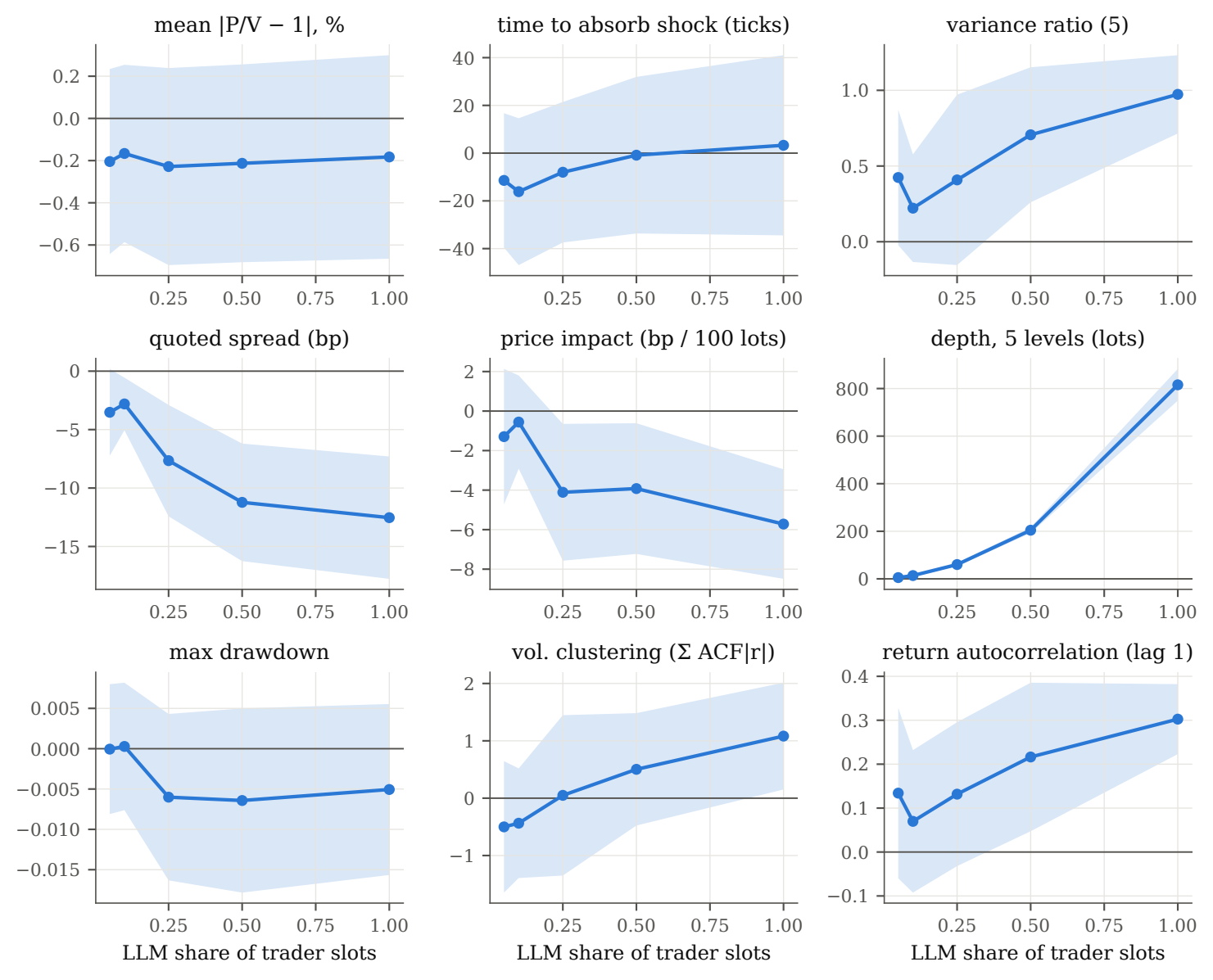

mean |P/V − 1|, %
time to absorb shock (ticks)
variance ratio (5)
quoted spread (bp)
price impact (bp / 100 lots)
depth, 5 levels (lots)
max drawdown
vol. clustering (Σ ACF|r|)
return autocorrelation (lag 1)
LLM share of trader slots
LLM share of trader slots
LLM share of trader slots