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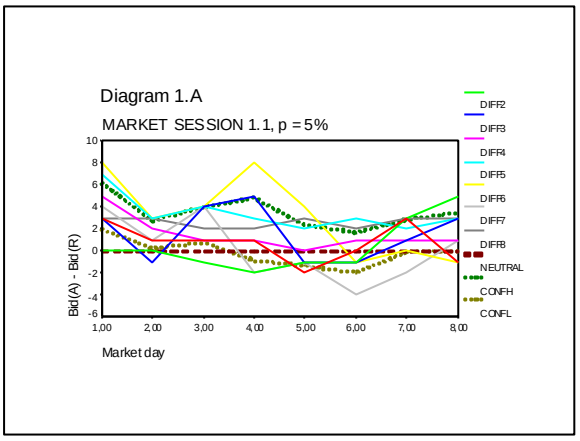

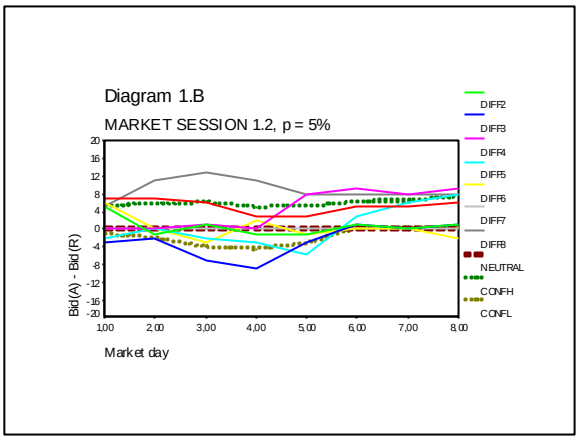

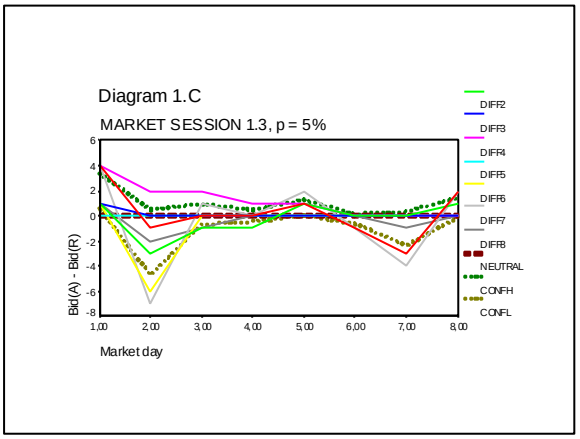

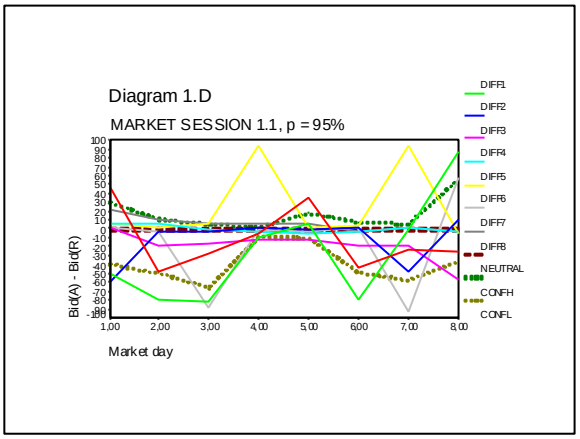

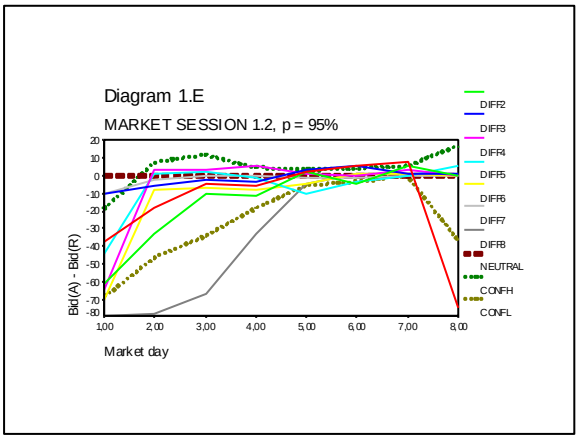

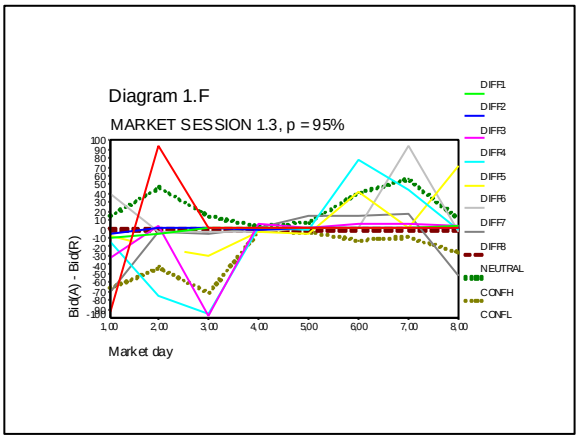

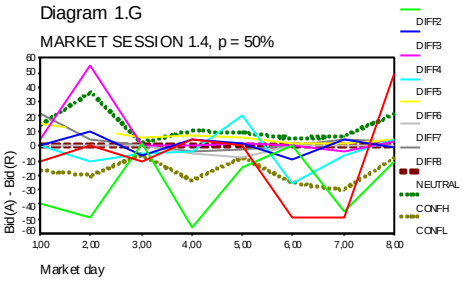
Diagram 1.G
MARKET SESSION 1.4, p = 50%
Bid(A) - Bid(R)
Market day
DIFF2
DIFF3
DIFF4
DIFF5
DIFF6
DIFF7
DIFF8
NEUTRAL
CONFH
CONFL

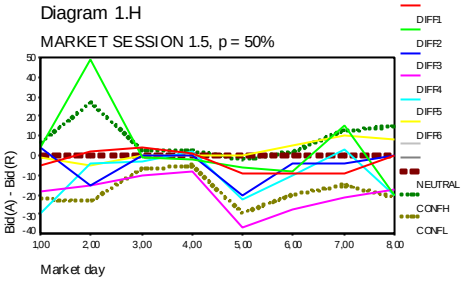
Diagram 1.H
MARKET SESSION 1.5, p = 50%
Bid(A) - Bid(R)
Market day
DIFF1
DIFF2
DIFF3
DIFF4
DIFF5
DIFF6
NEUTRAL
CONFH
CONFL

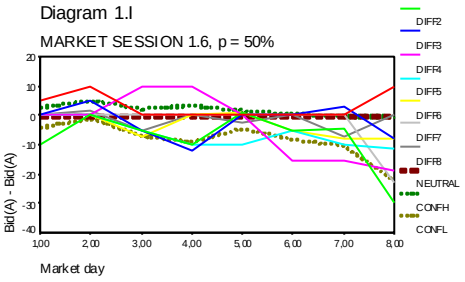
Diagram 1.I
MARKET SESSION 1.6, p = 50%
Bid(A) - Bid(A)
Market day
DIFF2
DIFF3
DIFF4
DIFF5
DIFF6
DIFF7
DIFF8
NEUTRAL
CONFH
CONFL

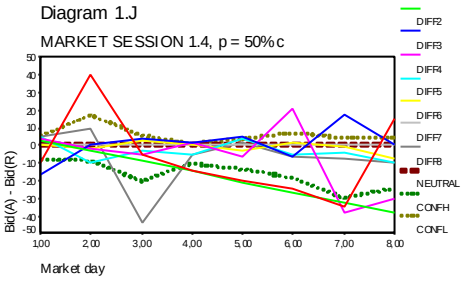
Diagram 1.J
MARKET SESSION 1.4, p = 50%c
Bid(A) - Bid(R)
Market day
DIFF2
DIFF3
DIFF4
DIFF5
DIFF6
DIFF7
DIFF8
NEUTRAL
CONFH
CONFL

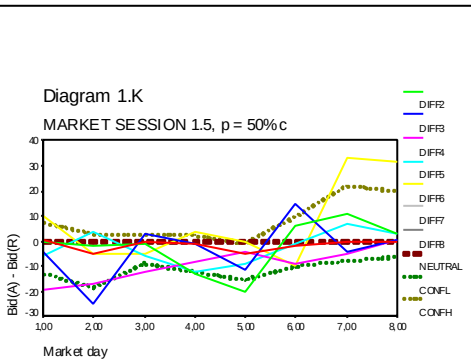
Diagram 1.K
MARKET SESSION 1.5, p = 50%c
Bid(A) - Bid(R)
Market day
DIFF2
DIFF3
DIFF4
DIFF5
DIFF6
DIFF7
DIFF8
NEUTRAL
CONFL
CONFH

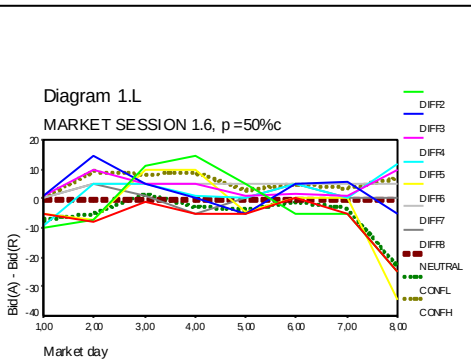
Diagram 1.L
MARKET SESSION 1.6, p =50%c
Bid(A) - Bid(R)
Market day
DIFF2
DIFF3
DIFF4
DIFF5
DIFF6
DIFF7
DIFF8
NEUTRAL
CONFL
CONFH

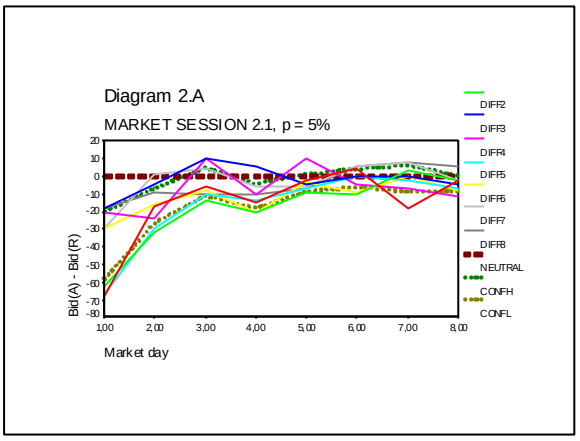
Diagram 2.A
MARKET SESSION 2.1, p = 5%
Bid(A) - Bid(R)
Market day
DIFF2
DIFF3
DIFF4
DIFF5
DIFF6
DIFF7
DIFF8
NEUTRAL
CONFH
CONFL

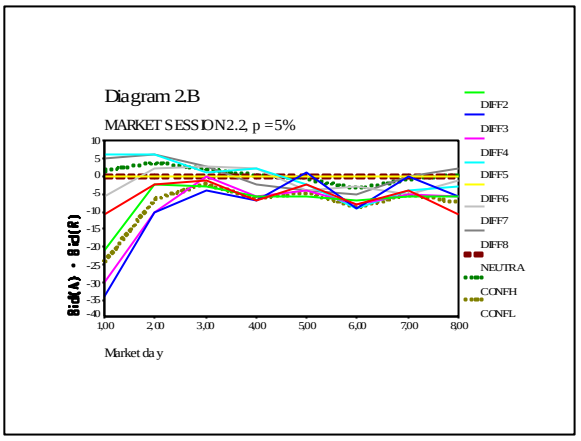
Diagram 2.B
MARKET SESSION 2.2, p = 5%
Bid(A) - Bid(R)
Market day
DIFF2
DIFF3
DIFF4
DIFF5
DIFF6
DIFF7
DIFF8
NEUTRAL
CONFH
CONFL

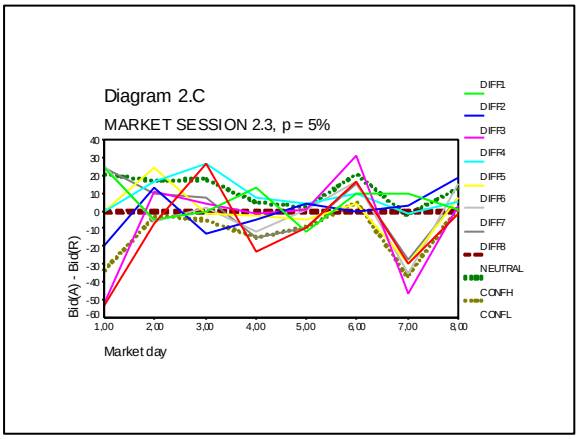
Diagram 2.C
MARKET SESSION 2.3, p = 5%
Bid(A) - Bid(R)
Market day
DIFF1
DIFF2
DIFF3
DIFF4
DIFF5
DIFF6
DIFF7
DIFF8
NEUTRAL
CONFH
CONFL

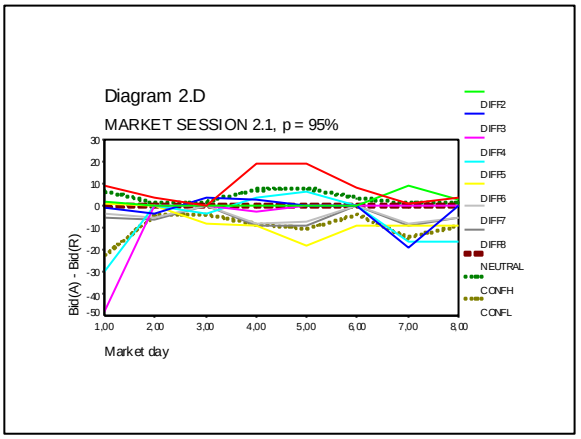
Diagram 2.D
MARKET SESSION 2.1, p = 95%
Bid(A) - Bid(R)
Market day
DIFF2
DIFF3
DIFF4
DIFF5
DIFF6
DIFF7
DIFF8
NEUTRAL
CONFH
CONFL

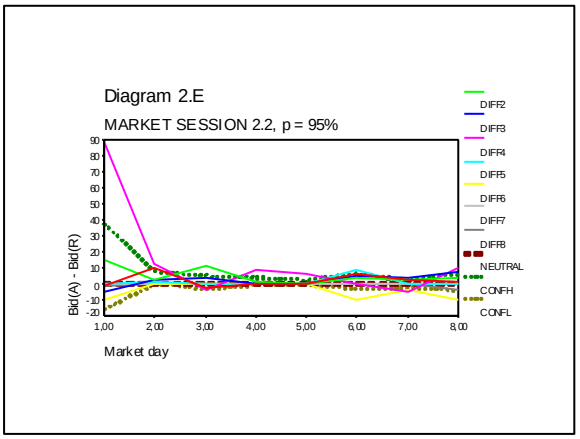
Diagram 2.E
MARKET SESSION 2.2, p = 95%
Bid(A) - Bid(R)
Market day
DIFF2
DIFF3
DIFF4
DIFF5
DIFF6
DIFF7
DIFF8
NEUTRAL
CONFH
CONFL

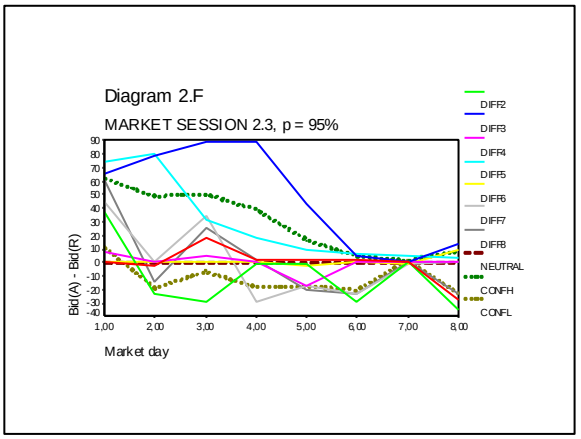
Diagram 2.F
MARKET SESSION 2.3, p = 95%
Bid(A) - Bid(R)
Market day
DIFF2
DIFF3
DIFF4
DIFF5
DIFF6
DIFF7
DIFF8
NEUTRAL
CONFH
CONFL

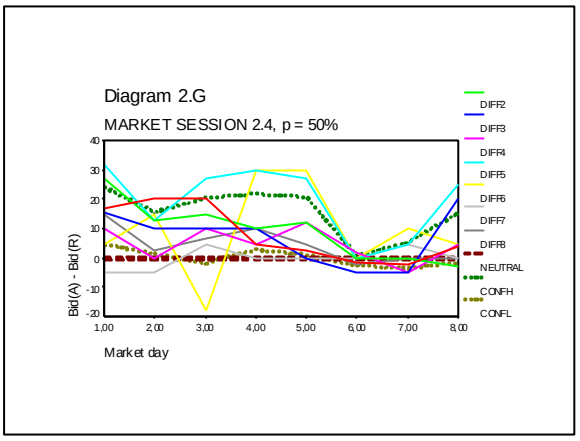
Diagram 2.G
MARKET SESSION 2.4, p = 50%
Bid(A) - Bid(R)
Market day
DIFF2
DIFF3
DIFF4
DIFF5
DIFF6
DIFF7
DIFF8
NEUTRAL
CONFH
CONFL

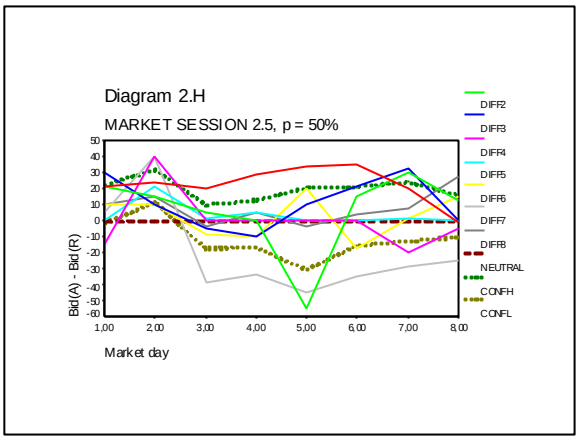
Diagram 2.H
MARKET SESSION 2.5, p = 50%
Bid(A) - Bid(R)
Market day
DIFF2
DIFF3
DIFF4
DIFF5
DIFF6
DIFF7
DIFF8
NEUTRAL
CONFH
CONFL

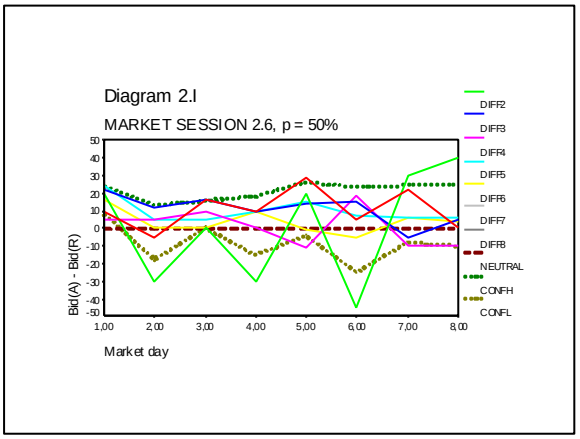
Diagram 2.I
MARKET SESSION 2.6, p = 50%
Bid(A) - Bid(R)
Market day
DIFF2
DIFF3
DIFF4
DIFF5
DIFF6
DIFF7
DIFF8
NEUTRAL
CONFH
CONFL

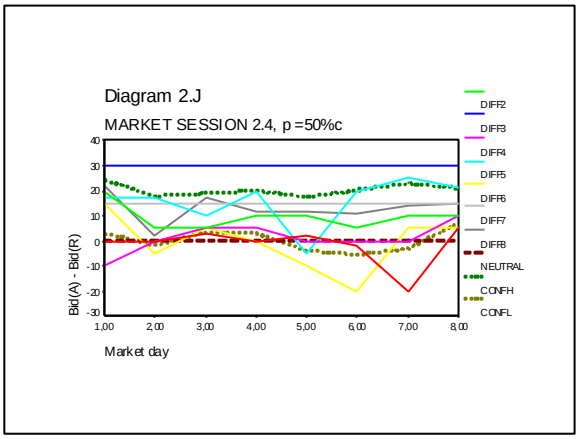
Diagram 2.J
MARKET SESSION 2.4, p =50%c
Bid(A) - Bid(R)
Market day
DIFF2
DIFF3
DIFF4
DIFF5
DIFF6
DIFF7
DIFF8
NEUTRAL
CONFH
CONFL

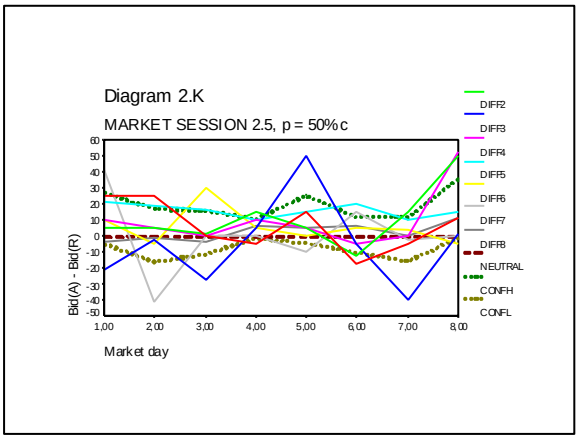
Diagram 2.K
MARKET SESSION 2.5, p = 50%c
Bid(A) - Bid(R)
Market day
DIFF2
DIFF3
DIFF4
DIFF5
DIFF6
DIFF7
DIFF8
NEUTRAL
CONFH
CONFL

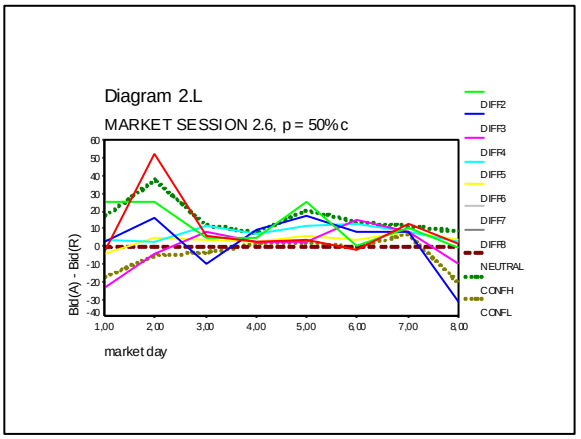
Diagram 2.L
MARKET SESSION 2.6, p = 50%c
Bid(A) - Bid(R)
market day
DIFF2
DIFF3
DIFF4
DIFF5
DIFF6
DIFF7
DIFF8
NEUTRAL
CONFH
CONFL