

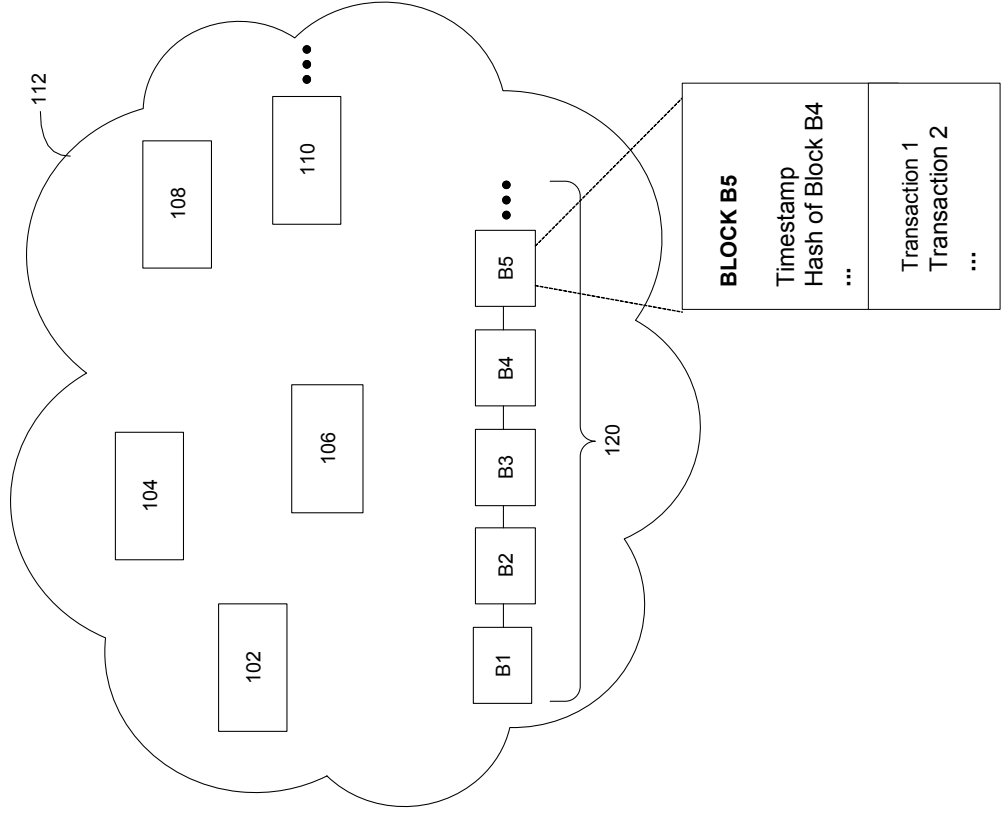


FIG. 1

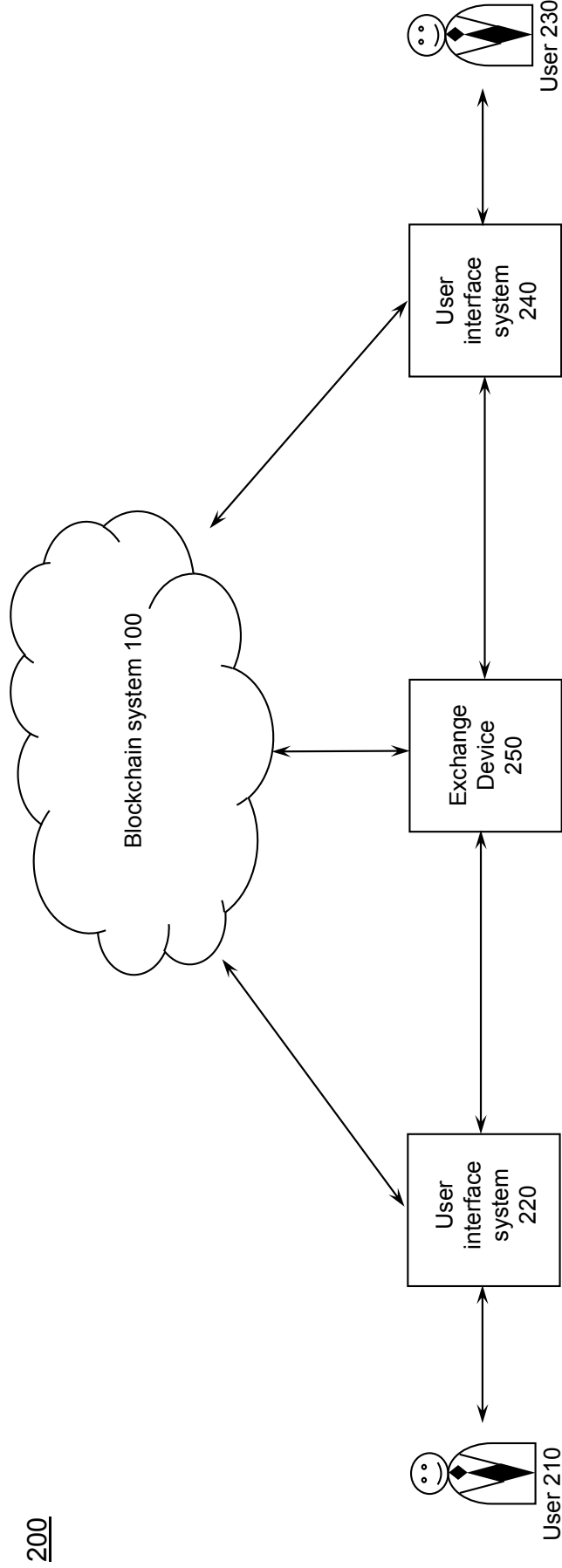


FIG. 2

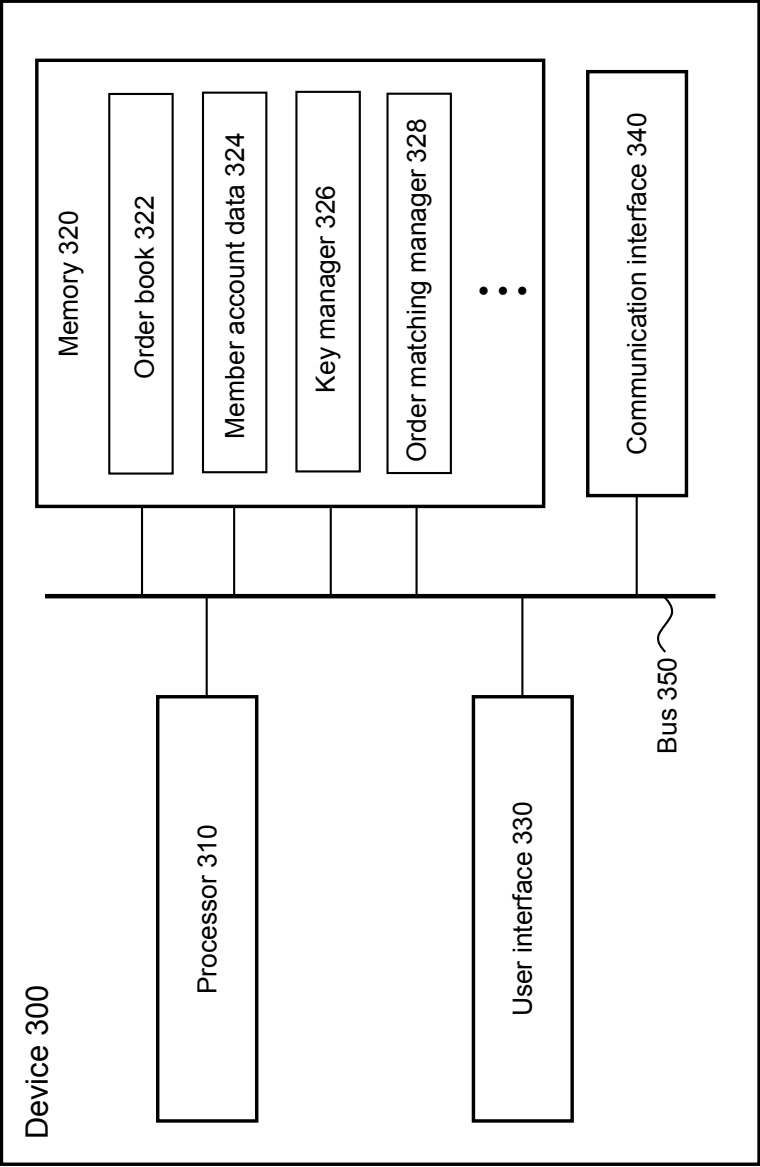


FIG. 3

ID	Side	Time	Quantity	Price	Quantity	Time	Side
#1				PC (p_1, r_1) 20.30	PC (q_1, r'_1) 100	09:01	Sell
#2				PC (p_2, r_2) 20.25	PC (q_2, r'_2) 100	09:03	Sell
#4	Buy	09:08	PC (q_4, r'_4) 200	PC (p_4, r_4) 20.20			
#3	Buy	09:06	PC (q_3, r'_3) 100	PC (p_3, r_3) 20.15			

FIG. 4

510

ID	Side	Time	Quantity	Price	Quantity	Time	Side
#1				PC (p_1, r_1) 20.30	PC (q_1, r'_1) 100	09:01	Sell
#2				PC (p_2, r_2) 20.25	PC (q_2, r'_2) 100	09:03	Sell
#4	Buy	09:08	PC (q_4, r'_4) 200	PC (p_4, r_4) 20.20			
#5	Buy	09:10	PC (q_5, r'_5) 100	PC (p_5, r_5) 20.19			
#3	Buy	09:06	PC (q_3, r'_3) 100	PC (p_3, r_3) 20.15			

FIG. 5A

ID	Side	Time	Quantity	Price	Quantity	Time	Side
#1				PC (p_1, r_1) 20.3	PC (q_1, r'_1) 100	09:01	Sell
#4	Buy	09:08	PC (q_4, r'_4) 200	PC (p_4, r_4) 20.20			
#3	Buy	09:06	PC (q_3, r'_3) 100	PC (p_3, r_3) 20.15			

FIG. 5B

ID	Side	Time	Quantity	Price	Quantity	Time	Side
#4	Buy	09:08	PC (q_4, r'_4) 200	PC (p_4, r_4) 20.20			
#3	Buy	09:06	PC (q_3, r'_3) 100	PC (p_3, r_3) 20.15			

FIG. 5C

ID	Side	Time	Quantity	Price	Quantity	Time	Side
#1				PC (p_1, r_1) 20.30	PC (q_1, r'_1) 100	09:01	Sell
#2				PC (p_2, r_2) 20.25	PC (q_2, r'_2) 50	09:03	Sell
#4	Buy	09:08	PC (q_4, r'_4) 200	PC (p_4, r_4) 20.20			
#3	Buy	09:06	PC (q_3, r'_3) 100	PC (p_3, r_3) 20.15			

FIG. 5D

ID	Side	Time	Quantity	Price	Quantity	Time	Side
#1				PC (p_1, r_1) 20.3	PC (q_1, r'_1) 100	09:01	Sell
#4	Buy	09:08	PC (q_4, r'_4) 200	PC (p_4, r_4) 20.20			
#3	Buy	09:06	PC (q_3, r'_3) 100	PC (p_3, r_3) 20.15			

FIG. 6A

ID	Side	Time	Quantity	Price	Quantity	Time	Side
#4	Buy	09:08	PC (q_4, r'_4) 200	PC (p_4, r_4) 20.20			
#3	Buy	09:06	PC (q_3, r'_3) 100	PC (p_3, r_3) 20.15			

FIG. 6B

ID	Side	Time	Quantity	Price	Quantity	Time	Side
#1				PC (p_1, r_1) 20.30	PC (q_1, r'_1) 100	09:01	Sell
#2				PC (p_2, r_2) 20.25	PC (q_2, r'_2) 50	09:03	Sell
#4	Buy	09:08	PC (q_4, r'_4) 200	PC (p_4, r_4) 20.20			
#3	Buy	09:06	PC (q_3, r'_3) 100	PC (p_3, r_3) 20.15			

FIG. 6C

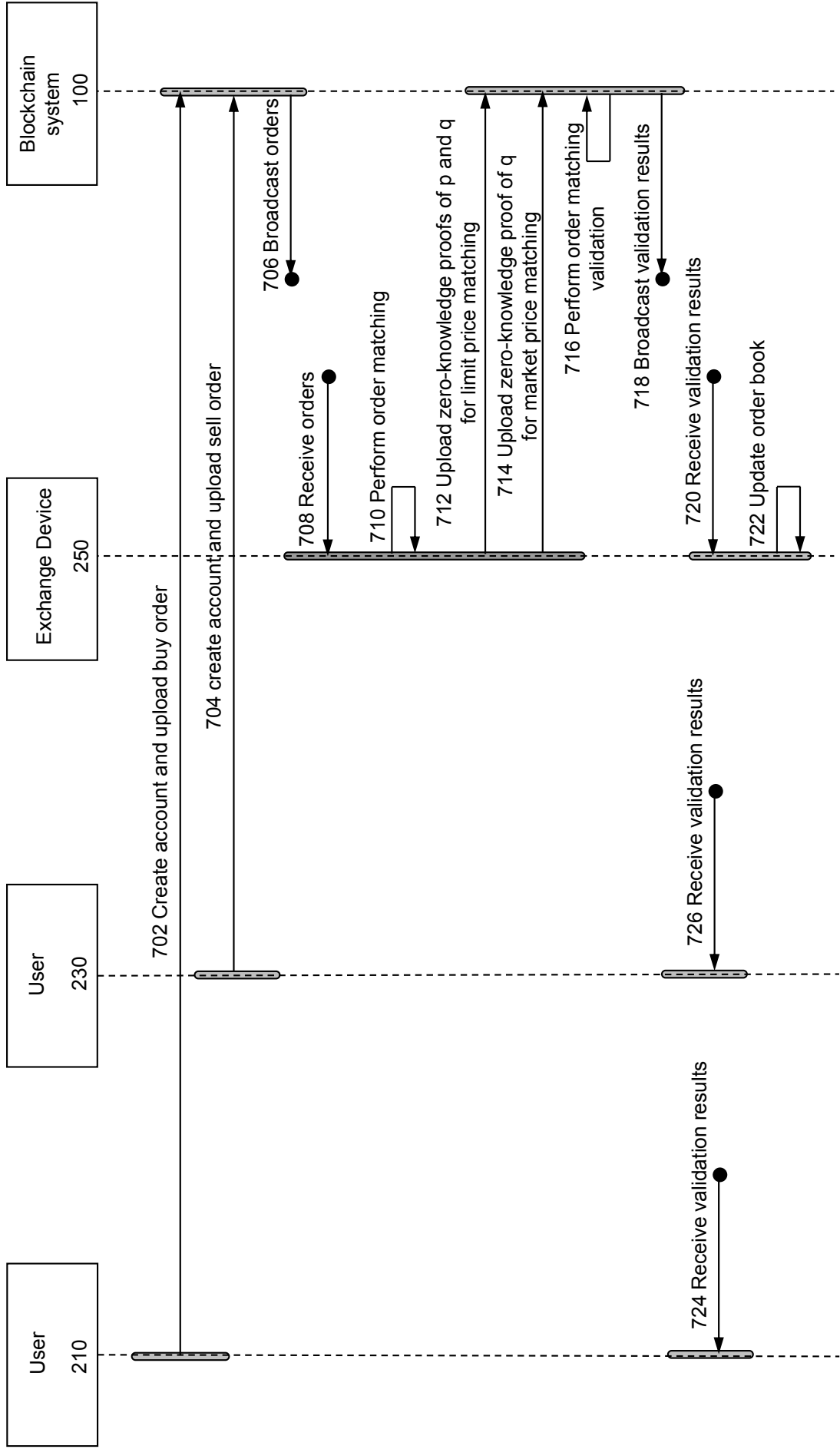


FIG. 7

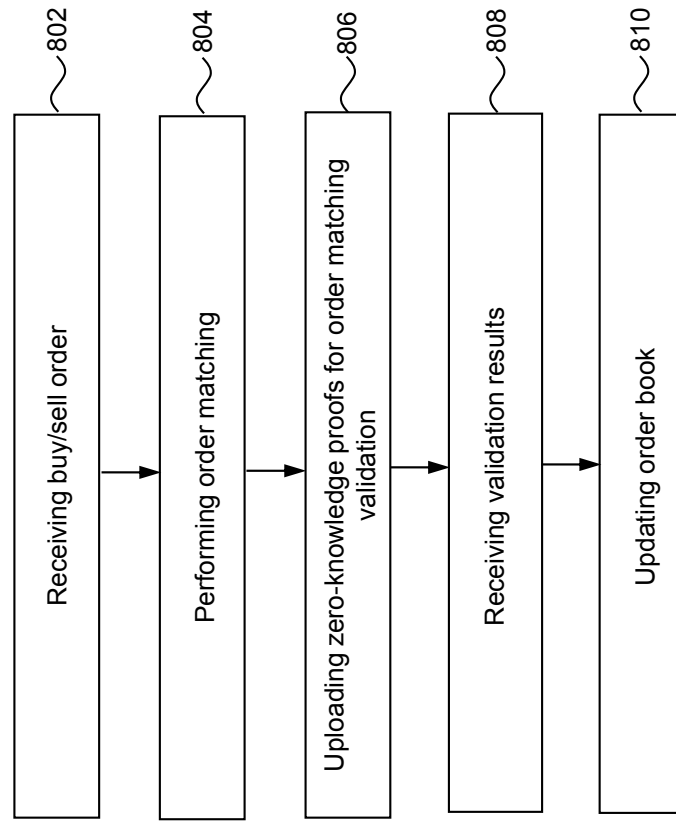


FIG. 8

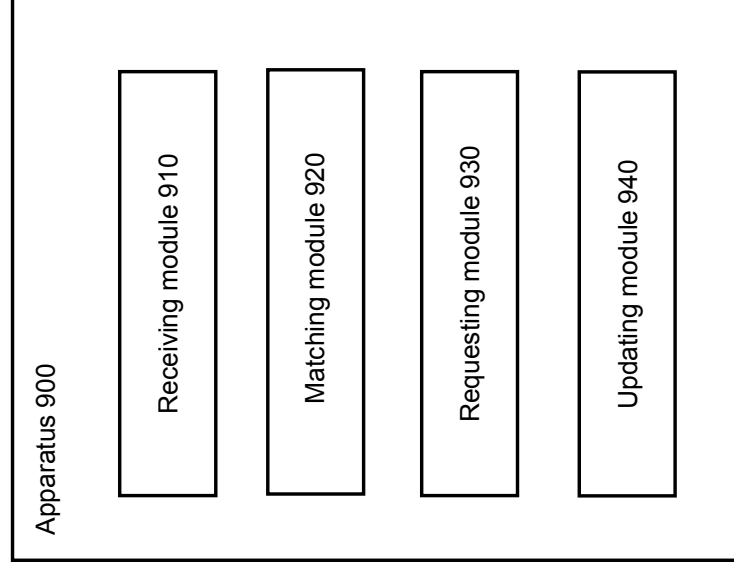


FIG. 9