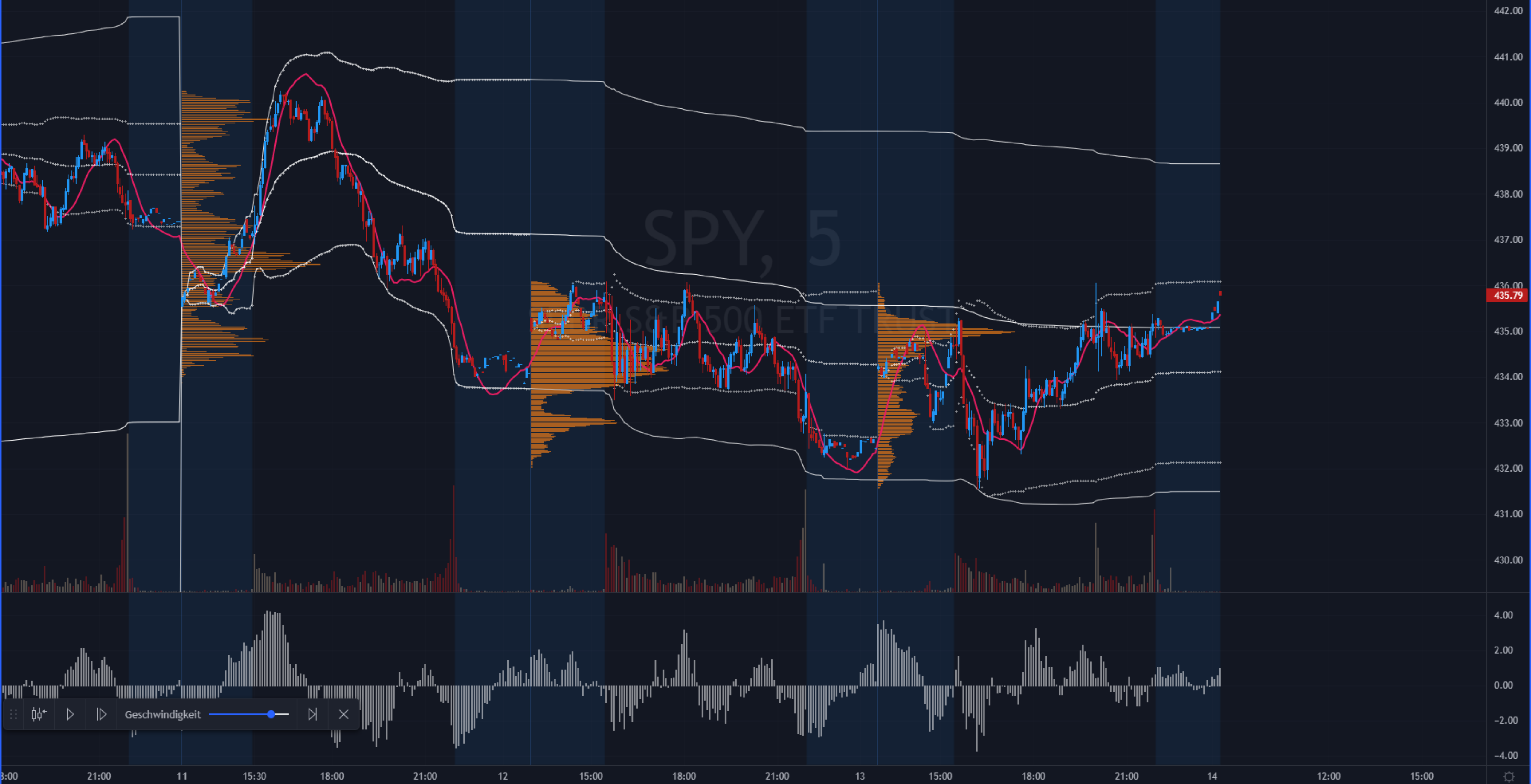


5



442.00
441.00
440.00
439.00
438.00
437.00
436.00
435.79
435.00
434.00
433.00
432.00
431.00
430.00
4.00
2.00
0.00
-2.00
-4.00

⋮ ⏪ ⏩ ⏴ ⏵ Geschwindigkeit ⏴ ⏵



SPY, M2 vom 13.10.21



Entry Möglichkeit 1:
 Time: 16:38 Uhr
 Location: 2nd VWAP Std.Dev (Weekly & Daily)

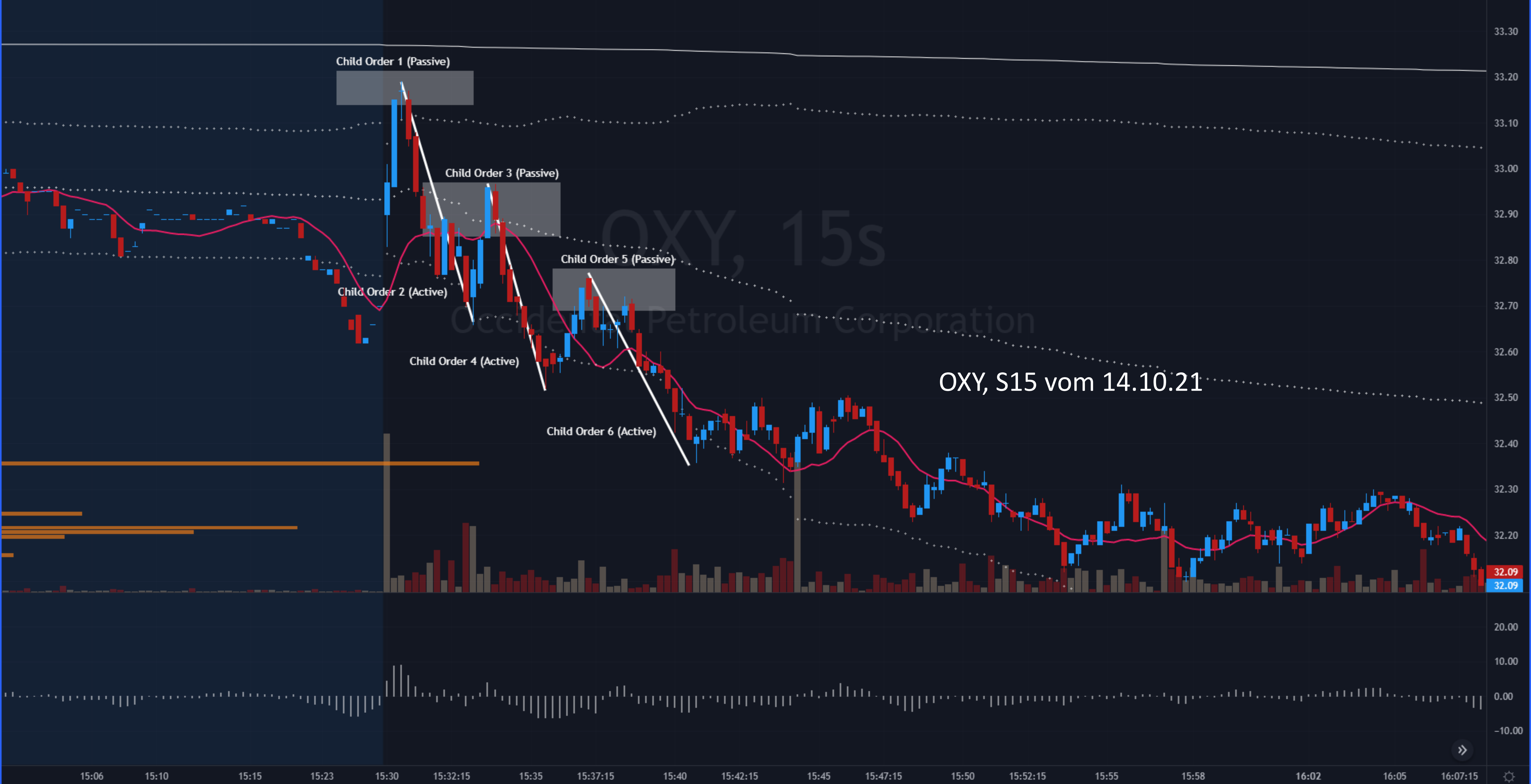
i) Algo Sell Order ends with Volume Spike (Either met Liquidity or time limit reached)

ii) Passive Buy Algo signaled its existence which raises non-execution Risk (Needs to correct urgency)

iii) LinReg Slope zeroing (--> Algo execution forecast no longer optimistic --> change urgency)

5





OXY, S15 vom 14.10.21

Child Order 1 (Passive)

Child Order 3 (Passive)

Child Order 5 (Passive)

Child Order 2 (Active)

Child Order 4 (Active)

Child Order 6 (Active)

32.09
32.09

5



32.21
00:09

32.14

32.10

32.00

20.00

10.00

0.00

-10.00

