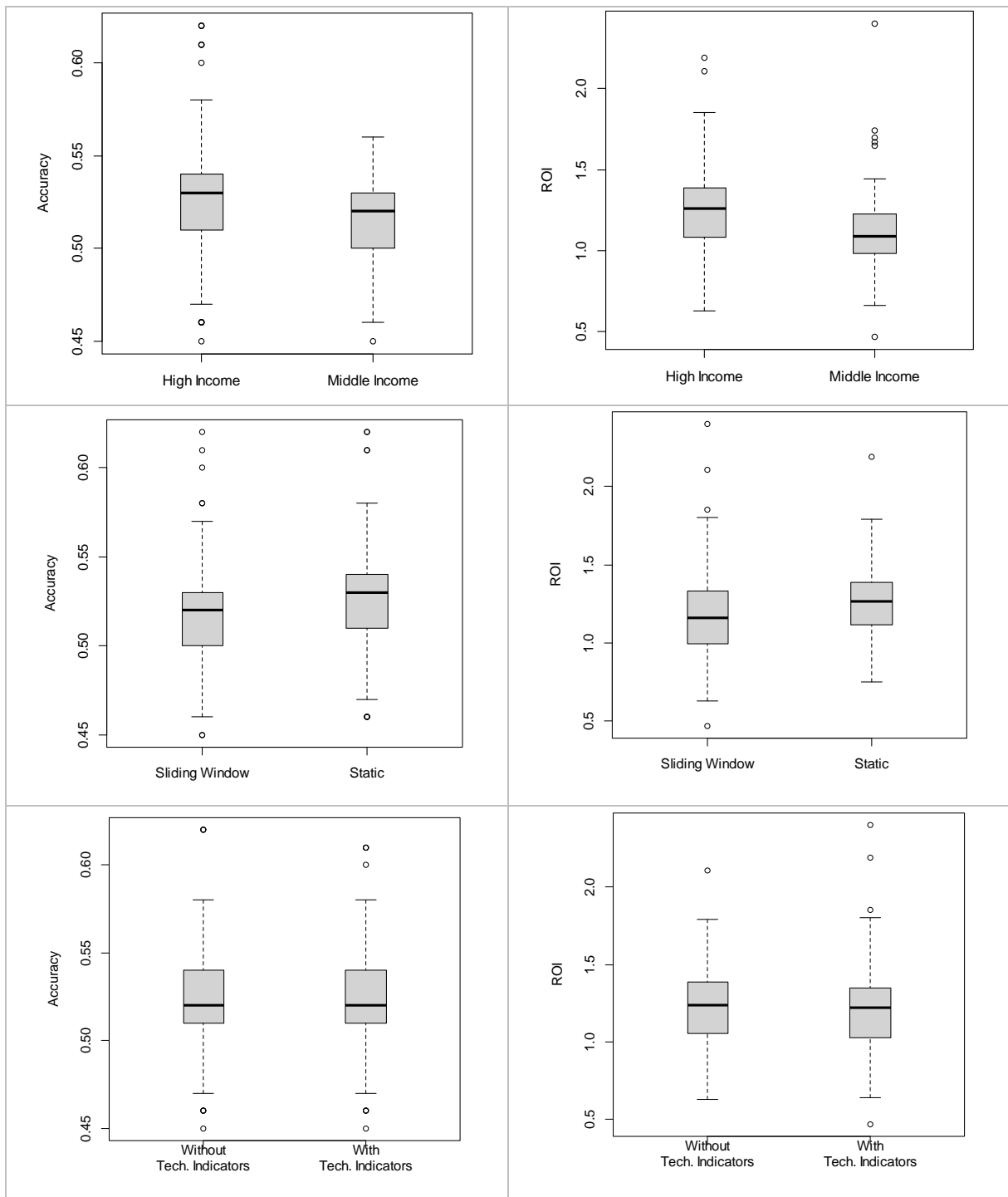


# FIGURES



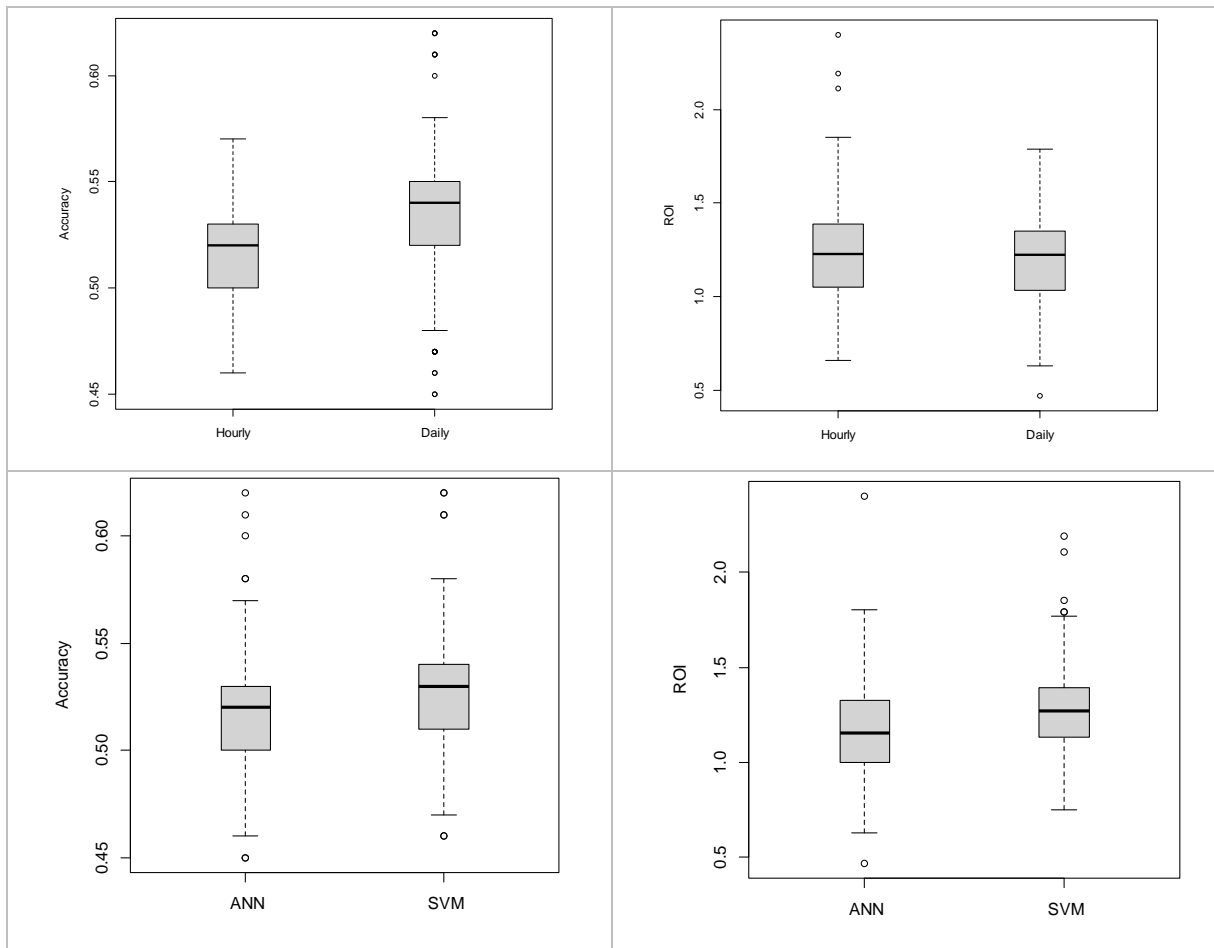


Figure 1: PREDICTION PERFORMANCE IN ACCURACY (LEFT) AND ROI (RIGHT) ACROSS EXPERIMENTAL FACTORS.

Each boxplot shows the performance (accuracy or ROI) of all experiments in terms of one methodological factor. For example, the first boxplot in the left column represents the accuracy in terms of market maturity. The left box shows the accuracy in the high income markets (more mature) and the right box displays the accuracy in the middle income markets (less mature).

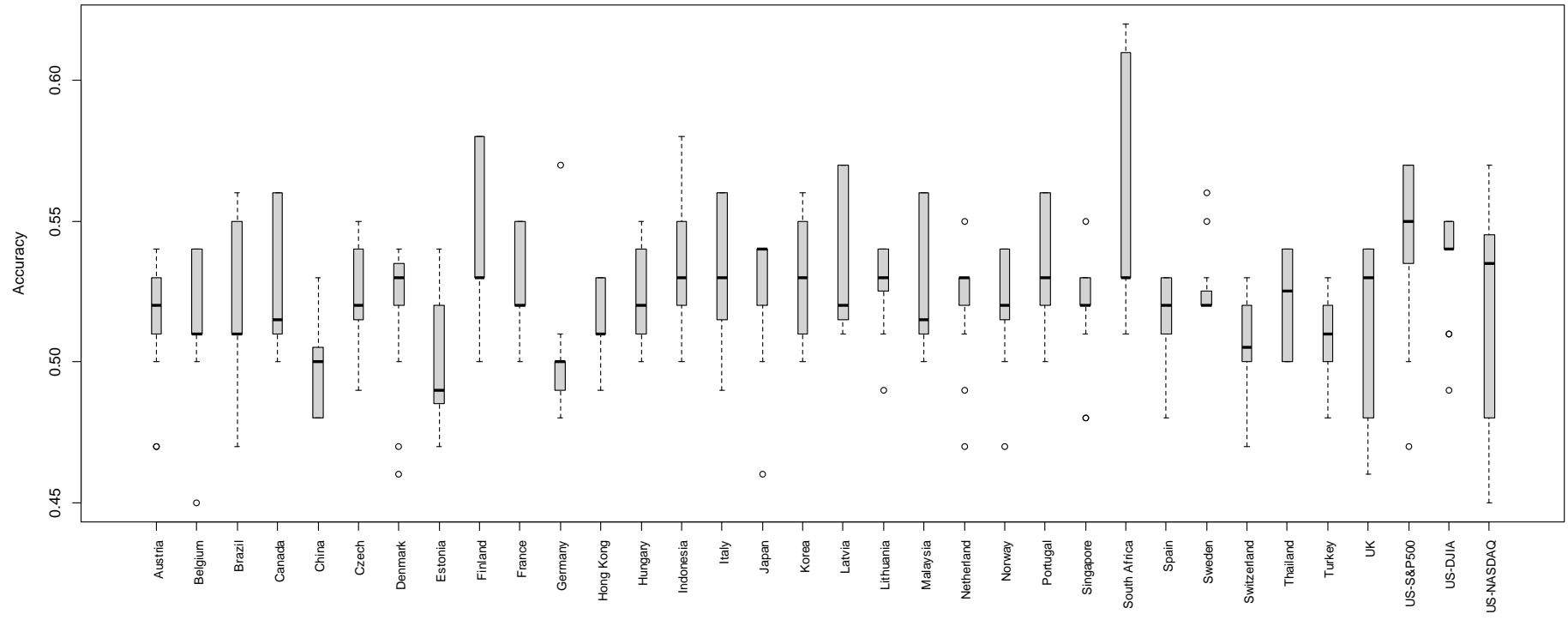


Figure 2: PREDICTION PERFORMANCE IN ACCURACY ACROSS FINANCIAL MARKETS

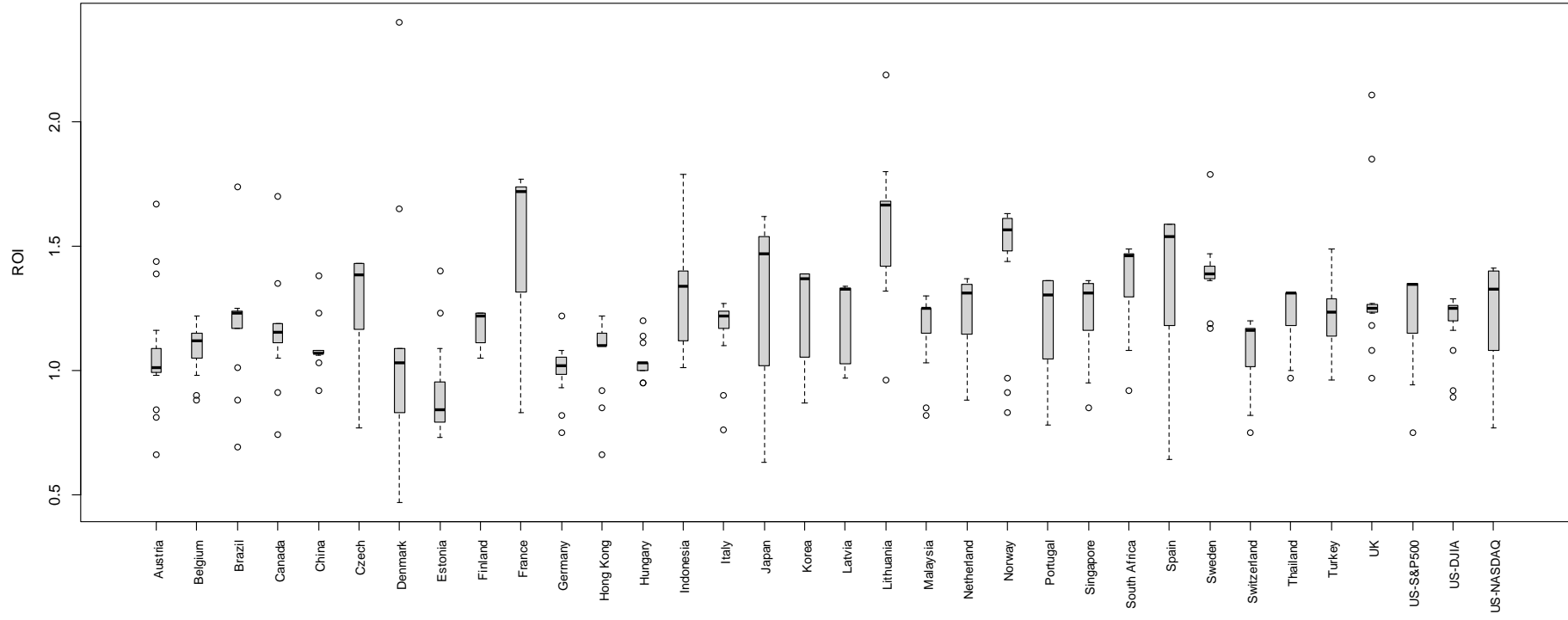


Figure 3: PREDICTION PERFORMANCE IN ROI ACROSS FINANCIAL MARKET