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## Order imbalances explain 90% of returns of Nikkei 225 futures

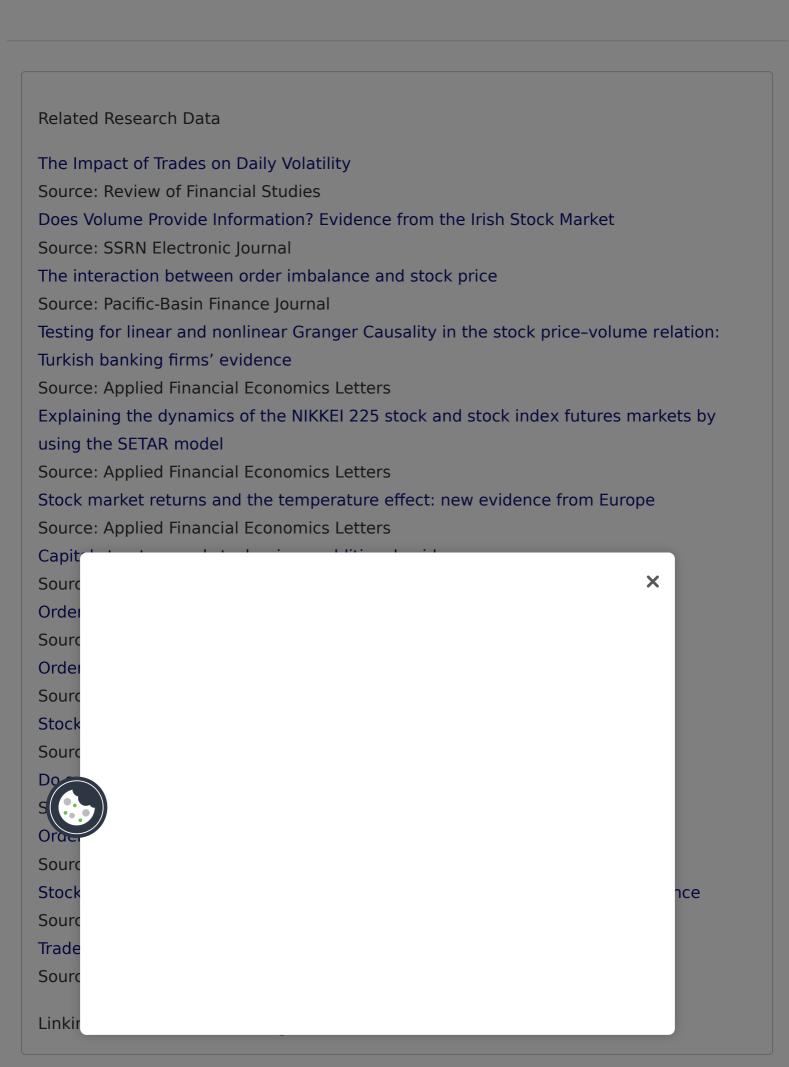
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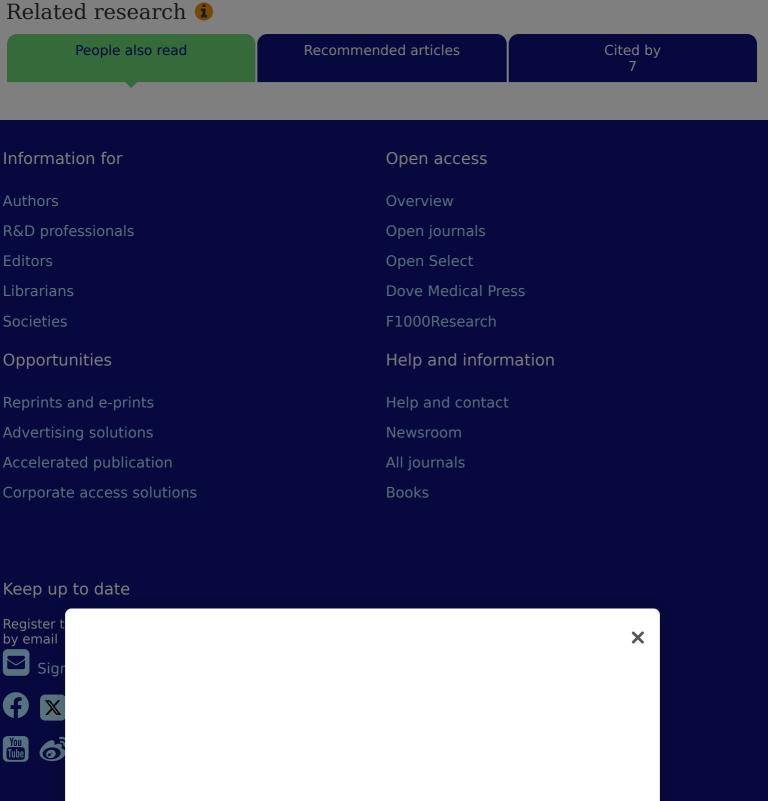
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