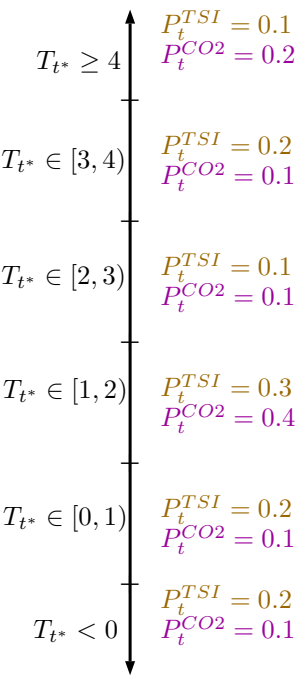


1\$ if



## Order Book



### Sell Orders

- Sell  $\{T_{t^*} \in [3, 4)\}$  above 0.3
- Sell  $\{T_{t^*} \in [3, 4)\}$  above 0.25
- Sell  $\{T_{t^*} \geq 4\}$  above 0.2

### Buy Orders

- Buy  $\{T_{t^*} \in [3, 4)\}$  below 0.15
- Buy  $\{T_{t^*} \in [0, 1)\}$  below 0.1
- Buy  $\{T_{t^*} < 0\}$  below 0.05