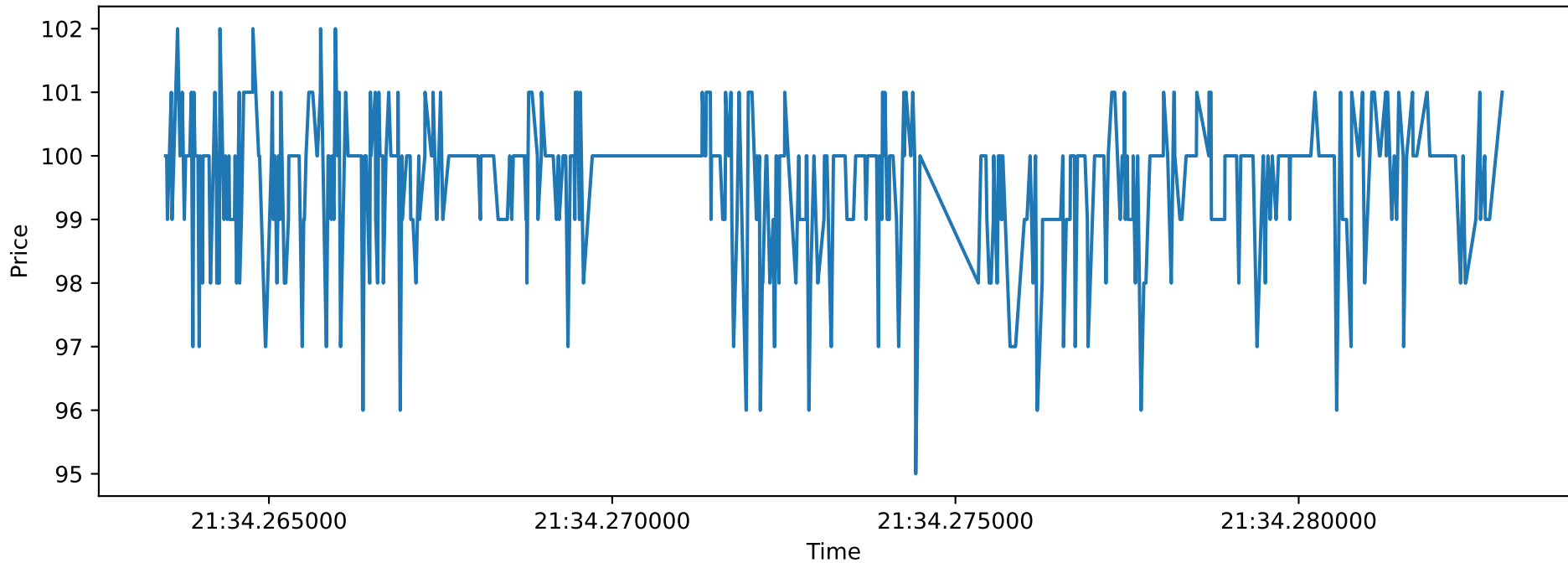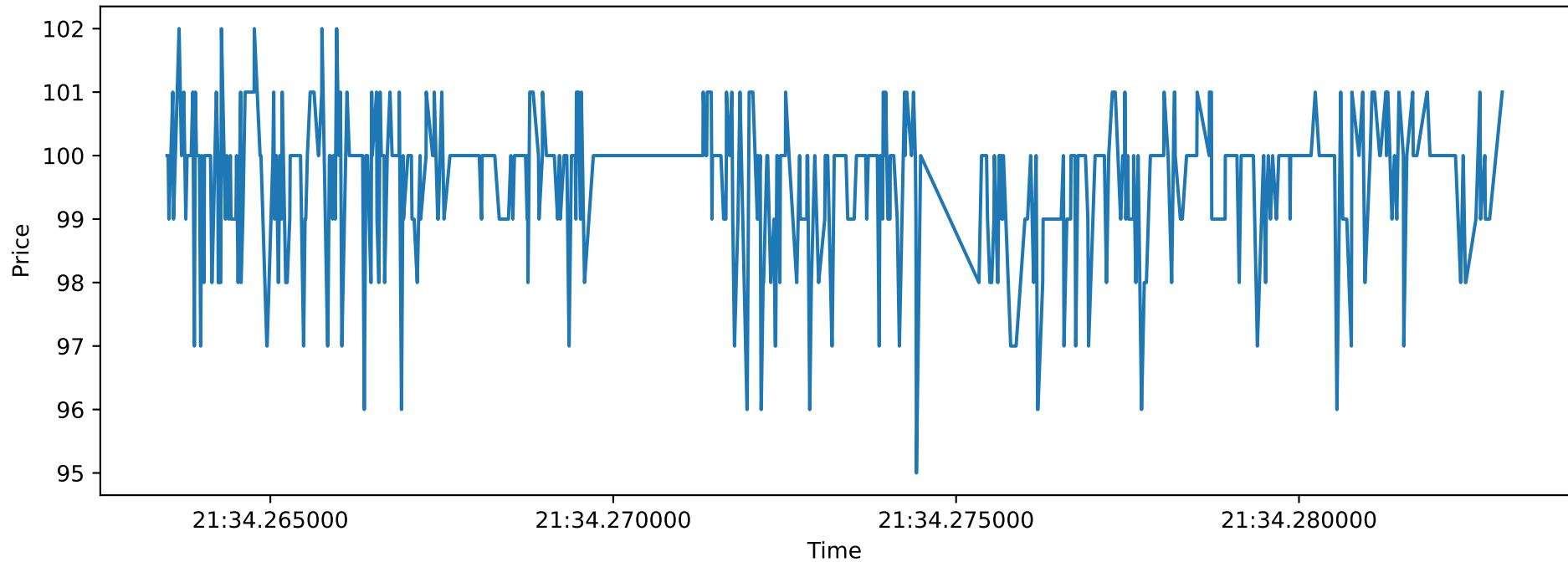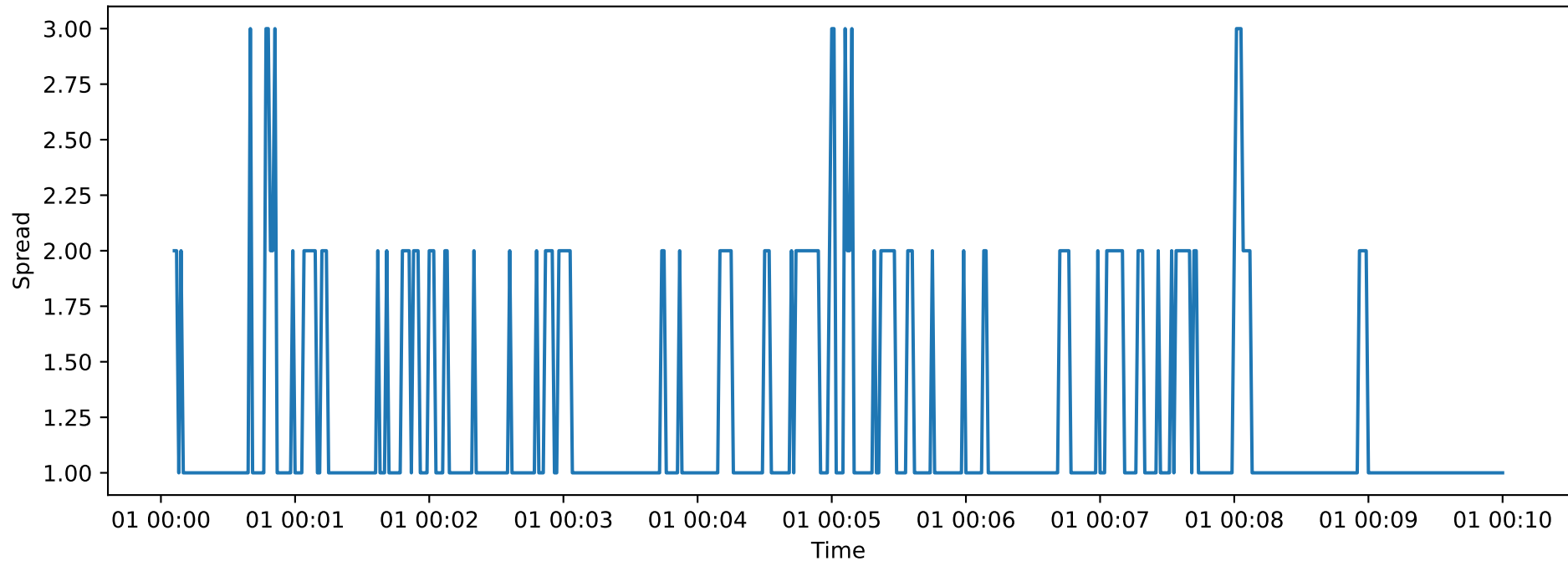Trade Prices Over Time

10s OHLC (Close Price)

Bid–Ask Spread Over Time

Rolling Mid-Price Volatility