

The proportion of trades at the Bid Quote: 9.09 %
The weighted average effective spread: 3985.61
The Order Flow Imbalance is: 0.53

=====
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:57: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
smaller_Quote.drop(smaller_Quote[smaller_Quote["BIDSIZ"] <= 0].index, inplace = True)
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smaller_Quote.drop(smaller_Quote[smaller_Quote["OFRSIZ"] <= 0].index, inplace = True)
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:190: SettingWithCopyWarning:
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smaller_Quote_t_ignore.drop(smaller_Quote_t_ignore[smaller_Quote_t_ignore["MMID"] !=
"TRIM"].index
Ticker: ['UN']
Trading day: 1999-04-13 00:00:00
The proportion of trades inside the quotes including Bid and Ask: 98.72 %
The proportion of trades outside of the quotes: 1.28 %
The proportion of trades inside the quotes (without bid and ask): 69.1 %
The proportion of trades at the Ask Quote: 11.7 %
The proportion of trades at the Mid Quote: 17.73 %
The proportion of trades at the Bid Quote: 17.92 %
The weighted average effective spread: 9317.87
The Order Flow Imbalance is: -0.11

=====
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```
smaller_Quote_t_ignore.drop(smaller_Quote_t_ignore[smaller_Quote_t_ignore["MMID"] !=
"TRIM"].index
Ticker: ['UN']
Trading day: 1999-04-14 00:00:00
The proportion of trades inside the quotes including Bid and Ask: 97.67 %
The proportion of trades outside of the quotes: 2.33 %
The proportion of trades inside the quotes (without bid and ask): 69.98 %
The proportion of trades at the Ask Quote: 10.42 %
The proportion of trades at the Mid Quote: 18.82 %
The proportion of trades at the Bid Quote: 17.26 %
The weighted average effective spread: 9408.34
The Order Flow Imbalance is: 0.58
=====
```

```
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```
smaller_Quote_t_ignore.drop(smaller_Quote_t_ignore[smaller_Quote_t_ignore["MMID"] != "TRIM"].index
```

```
Ticker: ['UN']
```

```
Trading day: 1999-04-15 00:00:00
```

```
The proportion of trades inside the quotes including Bid and Ask: 97.86 %
```

```
The proportion of trades outside of the quotes: 2.14 %
```

```
The proportion of trades inside the quotes (without bid and ask): 71.21 %
```

```
The proportion of trades at the Ask Quote: 7.04 %
```

```
The proportion of trades at the Mid Quote: 17.46 %
```

```
The proportion of trades at the Bid Quote: 19.6 %
```

```
The weighted average effective spread: 9843.79
```

```
The Order Flow Imbalance is: 0.39
```

```
=====
```

```
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market Micro\UN_Group_work_AD_FINAL ver201122.2.py:53: SettingWithCopyWarning:
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See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy

```
smaller_Quote.drop(smaller_Quote[smaller_Quote["BID"] <= 0].index, inplace = True)
```

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C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market Micro\UN_Group_work_AD_FINAL ver201122.2.py:57: SettingWithCopyWarning:
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```
smaller_Quote.drop(smaller_Quote[smaller_Quote["BIDSIZ"] <= 0].index, inplace = True)
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C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market Micro\UN_Group_work_AD_FINAL ver201122.2.py:59: SettingWithCopyWarning:
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```
smaller_Quote_t_ignore.drop(smaller_Quote_t_ignore[smaller_Quote_t_ignore["MMID"] != "TRIM"].index
```

```
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market Micro\UN_Group_work_AD_FINAL ver201122.2.py:53: SettingWithCopyWarning:
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```
smaller_Quote.drop(smaller_Quote[smaller_Quote["BID"] <= 0].index, inplace = True)
```

```
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
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```
smaller_Quote.drop(smaller_Quote[smaller_Quote["OFRSIZ"] <= 0].index, inplace = True)
Ticker: ['UN']
Trading day: 1999-04-16 00:00:00
The proportion of trades inside the quotes including Bid and Ask: 96.91 %
The proportion of trades outside of the quotes: 3.09 %
The proportion of trades inside the quotes (without bid and ask): 70.21 %
The proportion of trades at the Ask Quote: 12.96 %
The proportion of trades at the Mid Quote: 17.02 %
The proportion of trades at the Bid Quote: 13.73 %
The weighted average effective spread: 11600.58
The Order Flow Imbalance is: 0.31
=====
```

```
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:190: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame
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"TRIM"].index
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
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```
smaller_Quote.drop(smaller_Quote[smaller_Quote["BID"] <= 0].index, inplace = True)
Ticker: ['UN']
Trading day: 1999-04-19 00:00:00
The proportion of trades inside the quotes including Bid and Ask: 96.82 %
The proportion of trades outside of the quotes: 3.18 %
The proportion of trades inside the quotes (without bid and ask): 68.68 %
The proportion of trades at the Ask Quote: 19.43 %
The proportion of trades at the Mid Quote: 16.42 %
The proportion of trades at the Bid Quote: 8.71 %
The weighted average effective spread: 8139.23
The Order Flow Imbalance is: 0.37
=====
```

```
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:55: SettingWithCopyWarning:
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```
smaller_Quote_t_ignore.drop(smaller_Quote_t_ignore[smaller_Quote_t_ignore["MMID"] !=
"TRIM"].index
Ticker: ['UN']
Trading day: 1999-04-20 00:00:00
The proportion of trades inside the quotes including Bid and Ask: 99.16 %
The proportion of trades outside of the quotes: 0.84 %
The proportion of trades inside the quotes (without bid and ask): 76.18 %
The proportion of trades at the Ask Quote: 15.54 %
The proportion of trades at the Mid Quote: 21.28 %
The proportion of trades at the Bid Quote: 7.43 %
The weighted average effective spread: 11471.39
The Order Flow Imbalance is: 0.43
=====
```

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```
smaller_Quote.drop(smaller_Quote[smaller_Quote["OFRSIZ"] <= 0].index, inplace = True)
Ticker: ['UN']
```

Trading day: 1999-04-21 00:00:00

The proportion of trades inside the quotes including Bid and Ask: 99.23 %

The proportion of trades outside of the quotes: 0.77 %

The proportion of trades inside the quotes (without bid and ask): 75.86 %

The proportion of trades at the Ask Quote: 14.18 %

The proportion of trades at the Mid Quote: 17.43 %

The proportion of trades at the Bid Quote: 9.2 %

The weighted average effective spread: 9721.97

The Order Flow Imbalance is: 0.14

=====

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smaller_Quote.drop(smaller_Quote[smaller_Quote["OFR"] <= 0].index, inplace = True)
Ticker: ['UN']
Trading day: 1999-04-22 00:00:00
The proportion of trades inside the quotes including Bid and Ask: 98.23 %
The proportion of trades outside of the quotes: 1.77 %
The proportion of trades inside the quotes (without bid and ask): 77.83 %
The proportion of trades at the Ask Quote: 5.99 %
The proportion of trades at the Mid Quote: 15.08 %
The proportion of trades at the Bid Quote: 14.41 %
The weighted average effective spread: 11241.19
The Order Flow Imbalance is: -0.01
=====

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A value is trying to be set on a copy of a slice from a DataFrame

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
smaller_Quote.drop(smaller_Quote[smaller_Quote["BIDSIZ"] <= 0].index, inplace = True)
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:59: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
smaller_Quote.drop(smaller_Quote[smaller_Quote["OFRSIZ"] <= 0].index, inplace = True)
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:190: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
smaller_Quote_t_ignore.drop(smaller_Quote_t_ignore[smaller_Quote_t_ignore["MMID"] != "TRIM"].index
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:53: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy

```
smaller_Quote.drop(smaller_Quote[smaller_Quote["BID"] <= 0].index, inplace = True)
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:55: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame
```

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy

```
smaller_Quote.drop(smaller_Quote[smaller_Quote["OFR"] <= 0].index, inplace = True)
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:57: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame
```

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy

```
smaller_Quote.drop(smaller_Quote[smaller_Quote["BIDSIZ"] <= 0].index, inplace = True)
Ticker: ['UN']
Trading day: 1999-04-23 00:00:00
The proportion of trades inside the quotes including Bid and Ask: 99.35 %
The proportion of trades outside of the quotes: 0.65 %
The proportion of trades inside the quotes (without bid and ask): 74.73 %
The proportion of trades at the Ask Quote: 13.94 %
The proportion of trades at the Mid Quote: 18.74 %
The proportion of trades at the Bid Quote: 10.68 %
The weighted average effective spread: 6027.12
The Order Flow Imbalance is: -0.03
=====
```

```
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:59: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame
```

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy

```
smaller_Quote.drop(smaller_Quote[smaller_Quote["OFRSIZ"] <= 0].index, inplace = True)
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:190: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame
```

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy

```
smaller_Quote_t_ignore.drop(smaller_Quote_t_ignore[smaller_Quote_t_ignore["MMID"] !=
"TRIM"].index
Ticker: ['UN']
Trading day: 1999-04-26 00:00:00
The proportion of trades inside the quotes including Bid and Ask: 98.71 %
The proportion of trades outside of the quotes: 1.29 %
The proportion of trades inside the quotes (without bid and ask): 82.26 %
The proportion of trades at the Ask Quote: 7.95 %
The proportion of trades at the Mid Quote: 19.59 %
The proportion of trades at the Bid Quote: 8.5 %
The weighted average effective spread: 8803.44
The Order Flow Imbalance is: 0.18
=====
```

```
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:53: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame
```


See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
 smaller_Quote.drop(smaller_Quote[smaller_Quote["BID"] <= 0].index, inplace = True)
 C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market Micro\UN_Group_work_AD_FINAL ver201122.2.py:55: SettingWithCopyWarning:
 A value is trying to be set on a copy of a slice from a DataFrame

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
 smaller_Quote.drop(smaller_Quote[smaller_Quote["OFR"] <= 0].index, inplace = True)
 C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market Micro\UN_Group_work_AD_FINAL ver201122.2.py:57: SettingWithCopyWarning:
 A value is trying to be set on a copy of a slice from a DataFrame

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
 smaller_Quote.drop(smaller_Quote[smaller_Quote["BIDSIZ"] <= 0].index, inplace = True)
 C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market Micro\UN_Group_work_AD_FINAL ver201122.2.py:59: SettingWithCopyWarning:
 A value is trying to be set on a copy of a slice from a DataFrame

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
 smaller_Quote.drop(smaller_Quote[smaller_Quote["OFRSIZ"] <= 0].index, inplace = True)
 C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market Micro\UN_Group_work_AD_FINAL ver201122.2.py:190: SettingWithCopyWarning:
 A value is trying to be set on a copy of a slice from a DataFrame

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
 smaller_Quote_t_ignore.drop(smaller_Quote_t_ignore[smaller_Quote_t_ignore["MMID"] != "TRIM"].index
 Ticker: ['UN']
 Trading day: 1999-04-27 00:00:00
 The proportion of trades inside the quotes including Bid and Ask: 96.28 %
 The proportion of trades outside of the quotes: 3.72 %
 The proportion of trades inside the quotes (without bid and ask): 70.8 %
 The proportion of trades at the Ask Quote: 7.61 %
 The proportion of trades at the Mid Quote: 16.46 %
 The proportion of trades at the Bid Quote: 17.88 %
 The weighted average effective spread: 6790.78
 The Order Flow Imbalance is: 0.47
 =====

C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market Micro\UN_Group_work_AD_FINAL ver201122.2.py:53: SettingWithCopyWarning:
 A value is trying to be set on a copy of a slice from a DataFrame

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
 smaller_Quote.drop(smaller_Quote[smaller_Quote["BID"] <= 0].index, inplace = True)
 C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market Micro\UN_Group_work_AD_FINAL ver201122.2.py:55: SettingWithCopyWarning:
 A value is trying to be set on a copy of a slice from a DataFrame

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
 smaller_Quote.drop(smaller_Quote[smaller_Quote["OFR"] <= 0].index, inplace = True)
 C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market

Micro\UN_Group_work_AD_FINAL ver201122.2.py:57: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy

```
smaller_Quote.drop(smaller_Quote[smaller_Quote["BIDSIZ"] <= 0].index, inplace = True)
```

C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:59: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy

```
smaller_Quote.drop(smaller_Quote[smaller_Quote["OFRSIZ"] <= 0].index, inplace = True)
```

Ticker: ['UN']
Trading day: 1999-04-28 00:00:00
The proportion of trades inside the quotes including Bid and Ask: 98.52 %
The proportion of trades outside of the quotes: 1.48 %
The proportion of trades inside the quotes (without bid and ask): 71.3 %
The proportion of trades at the Ask Quote: 16.67 %
The proportion of trades at the Mid Quote: 17.41 %
The proportion of trades at the Bid Quote: 10.56 %
The weighted average effective spread: 7727.13
The Order Flow Imbalance is: 0.4

=====
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:190: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy

```
smaller_Quote_t_ignore.drop(smaller_Quote_t_ignore[smaller_Quote_t_ignore["MMID"] != "TRIM"].index)
```

C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:53: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy

```
smaller_Quote.drop(smaller_Quote[smaller_Quote["BID"] <= 0].index, inplace = True)
```

C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:55: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy

```
smaller_Quote.drop(smaller_Quote[smaller_Quote["OFR"] <= 0].index, inplace = True)
```

C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:57: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy

```
smaller_Quote.drop(smaller_Quote[smaller_Quote["BIDSIZ"] <= 0].index, inplace = True)
```

C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:59: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame

See the caveats in the documentation: <https://pandas.pydata.org/pandas-docs/stable/>

```

user_guide/indexing.html#returning-a-view-versus-a-copy
    smaller_Quote.drop(smaller_Quote[smaller_Quote["OFRSIZ"] <= 0].index, inplace = True)
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:190: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame

```

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy

```

    smaller_Quote_t_ignore.drop(smaller_Quote_t_ignore[smaller_Quote_t_ignore["MMID"] !=
"TRIM"].index
Ticker: ['UN']
Trading day: 1999-04-29 00:00:00

```

```

The proportion of trades inside the quotes including Bid and Ask: 98.2 %
The proportion of trades outside of the quotes: 1.8 %
The proportion of trades inside the quotes (without bid and ask): 74.55 %
The proportion of trades at the Ask Quote: 7.82 %
The proportion of trades at the Mid Quote: 19.44 %
The proportion of trades at the Bid Quote: 15.83 %
The weighted average effective spread: 22933.3
The Order Flow Imbalance is: 1.53
=====

```

```

C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:53: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame

```

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy

```

    smaller_Quote.drop(smaller_Quote[smaller_Quote["BID"] <= 0].index, inplace = True)
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:55: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame

```

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy

```

    smaller_Quote.drop(smaller_Quote[smaller_Quote["OFR"] <= 0].index, inplace = True)
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:57: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame

```

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy

```

    smaller_Quote.drop(smaller_Quote[smaller_Quote["BIDSIZ"] <= 0].index, inplace = True)
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:59: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame

```

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy

```

    smaller_Quote.drop(smaller_Quote[smaller_Quote["OFRSIZ"] <= 0].index, inplace = True)
C:\Users\amin\OneDrive\IEMBA MSC NEOMA BS\6 Market Microstructure\Group work_Market
Micro\UN_Group_work_AD_FINAL ver201122.2.py:190: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame

```

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy

```

    smaller_Quote_t_ignore.drop(smaller_Quote_t_ignore[smaller_Quote_t_ignore["MMID"] !=
"TRIM"].index
Ticker: ['UN']

```

```
Trading day: 1999-04-30 00:00:00
The proportion of trades inside the quotes including Bid and Ask: 97.54 %
The proportion of trades outside of the quotes: 2.46 %
The proportion of trades inside the quotes (without bid and ask): 75.14 %
The proportion of trades at the Ask Quote: 9.29 %
The proportion of trades at the Mid Quote: 12.43 %
The proportion of trades at the Bid Quote: 13.11 %
The weighted average effective spread: 9361.21
The Order Flow Imbalance is: 0.47
=====
```

In [2]: