Bid-Ask Spreads: Comparison of Estimation Methods

Legend:
- Raw Mean
- Capped Mean (95%)
- Median
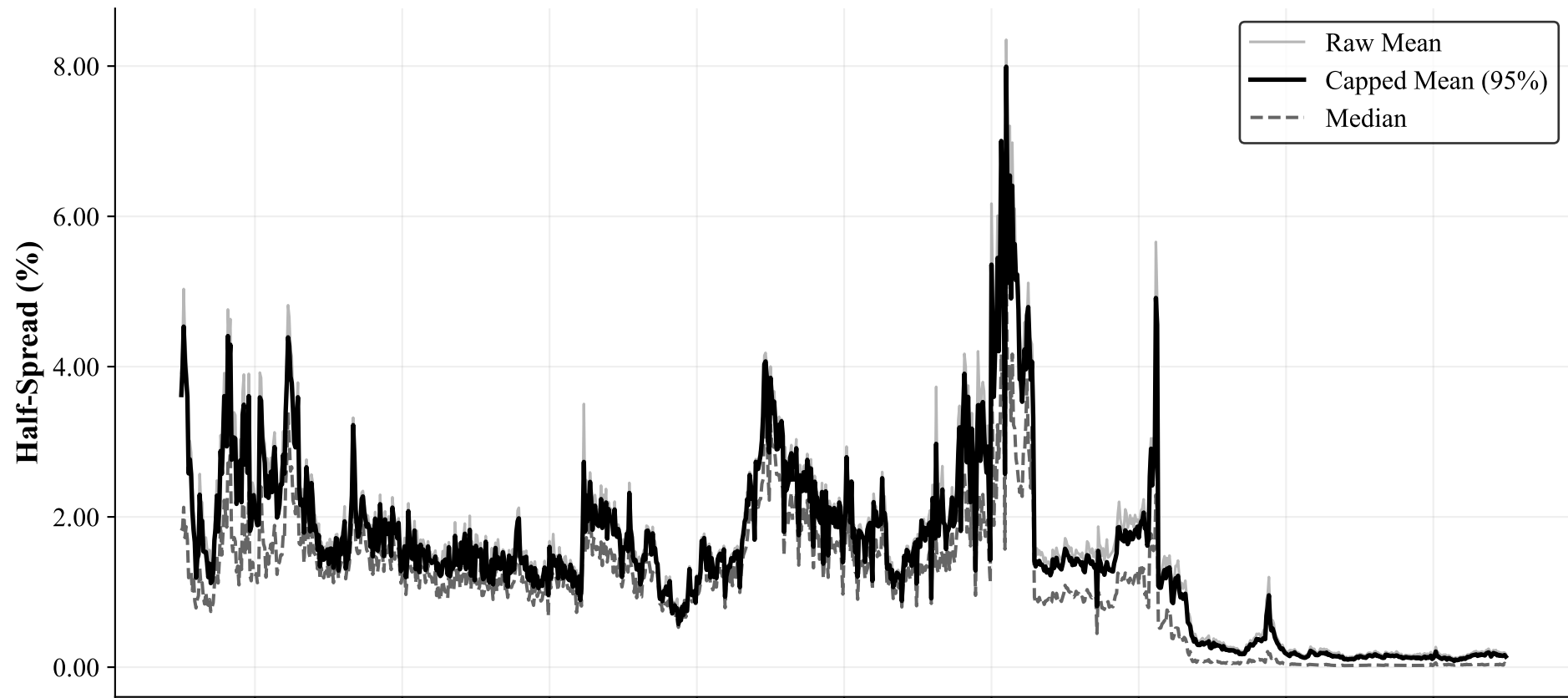
Outlier Impact: Raw Mean − Capped Mean