

Limit Order Book (price-time-priority)

Symbol = BTC / USDT

Asks
(SELL Orders)

106							
105							
104							
103	10	20	20	(36)			
102	5	10	15	(30)			
101	10	20	10	5	(45)		

Book Side

Volume ↑

Depth

Market Spread

99	20	15	(35)			
98	10	20	20	30	(60)	
97	5	10	20	10	35	15 (90)
96						
95						
94						

Book Side

Bids
(BUY Orders)



Order Event - Queue

Volume
Market Depth

Volume