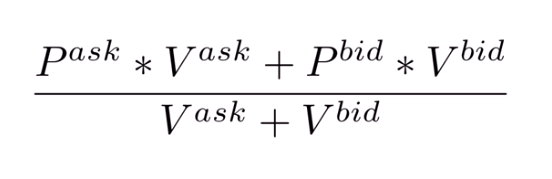
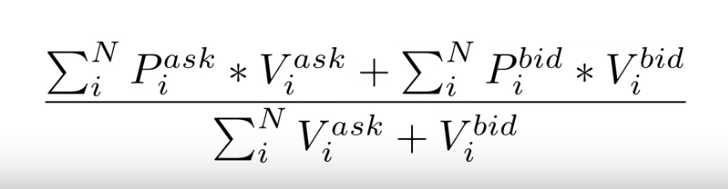
Orderbooks and High Frequency Market Microstructure

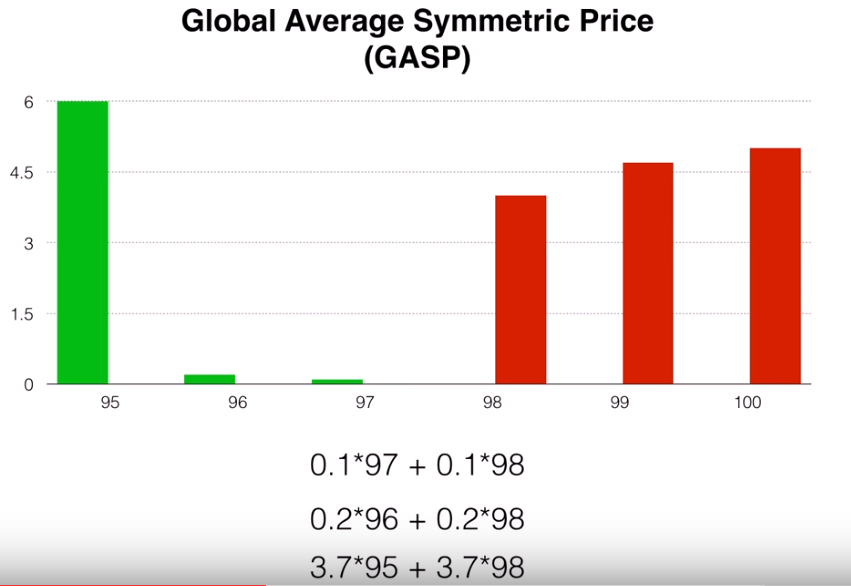
https://www.youtube.com/watch?v=wpmTuNvGQjQ

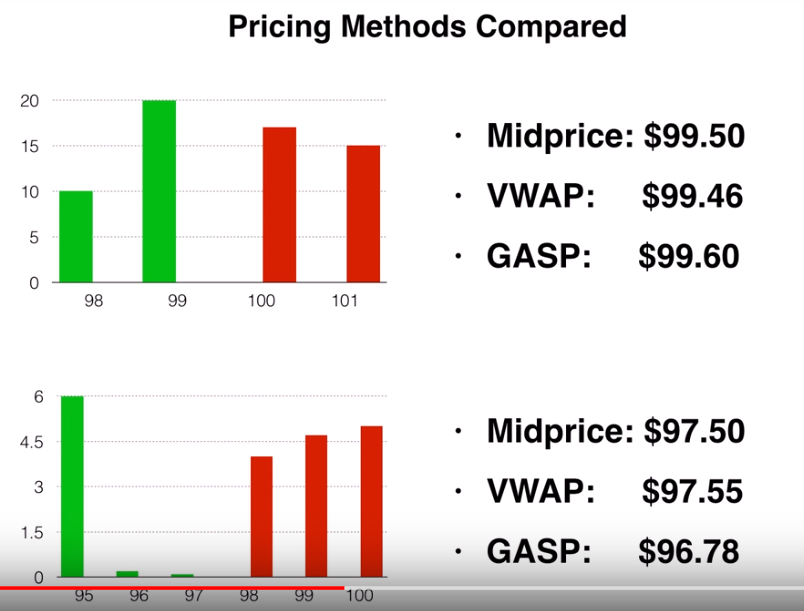
VWAP (Volume weighted avg price)



GASP (Global Average Symmetric Price)







Order rates:

