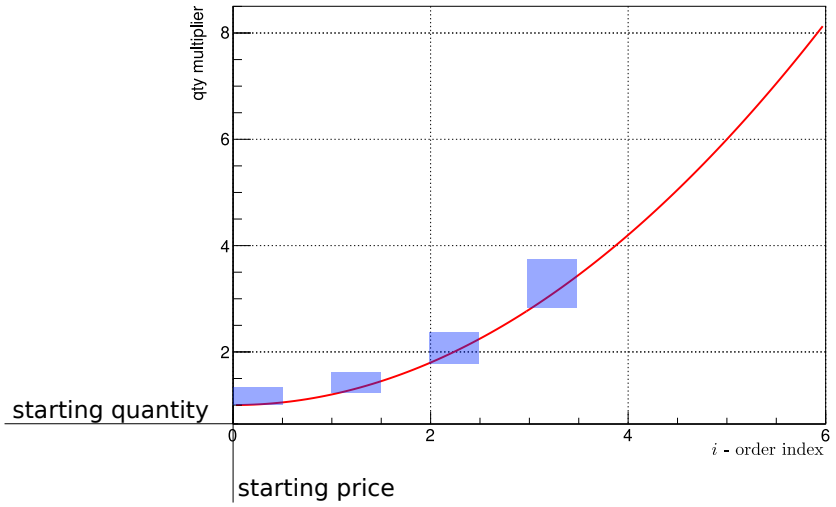

Figure 1: Price and quantity determintion as a function of order index. Blue shaded rectangles represent the area over which prices and quantities are uniformly randomized.

Starting price is defined by price of coin (p_{nom}) pulled from CryptoCompare or flat price from database plus (minus) minimum spread value pulled from database for asks (bids):

$$\texttt{starting price} = p_0 = (1 \pm \frac{spread}{2}) \cdot p_{nom} \tag{1}$$

For each order the price is defined as:

$$price = p_0 \cdot (1 \pm \Delta pm) \tag{2}$$

$$\frac{i}{N_{orders}} \cdot depth < \Delta pm < \frac{i+0.3}{N_{orders}} \cdot depth \tag{3}$$

Starting quantity value (qty_0) is taken from database and should be bigger than minimum quantity possible on AMP server. For each order the quantity is defined as:

$$q_{0i} < qty < 1.3 q_{0i} \tag{4}$$

$$q_{0i} = qty_0 \cdot (1 + \frac{i^2}{5}) \tag{5}$$