

Table Va Restricted OLS Estimates of Print Size for Ticksizes Groups: Order Split Calibration

VARIABLES	(1) Ticksize 1	(2) Ticksize 5	(3) Ticksize 10	(4) Ticksize 50	(5) Ticksize 100
Constant	0.060* (0.032)	0.675*** (0.033)	0.837*** (0.051)	1.449*** (0.269)	1.739*** (0.124)
Observations	349,005	44,110	23,483	323	307
mu	1.062	1.963	2.309	4.260	5.690
rmse	0.683	0.636	0.615	0.384	0.252

Robust standard errors in parentheses

*** p<0.01, ** p<0.05, * p<0.1