Order books sell orders for asset 0 buy orders for asset 0 40.0 37.5 35.0 32.5 30.0 27.5 Number of observations 25.0 22.5 20.0 17.5 15.0 12.5 10.0 7.5 5.0 2.5 0.0 -3.0 -2.0 2.0 -2.5 -1.5 -0.5 0.0 0.5 1.0 1.5 2.5 -3.5 -1.0 Value