Order books sell orders for asset 0 buy orders for asset 0 52.5 50.0 47.5 45.0 42.5 40.0 37.5 35.0 Number of observations 32.5 30.0 27.5 25.0 22.5 20.0 17.5 15.0 12.5 10.0 7.5 5.0 2.5 0.0 7.5 9.0 6.0 8.0 8.5 9.5 6.5 7.0 10.5 10.0

Value