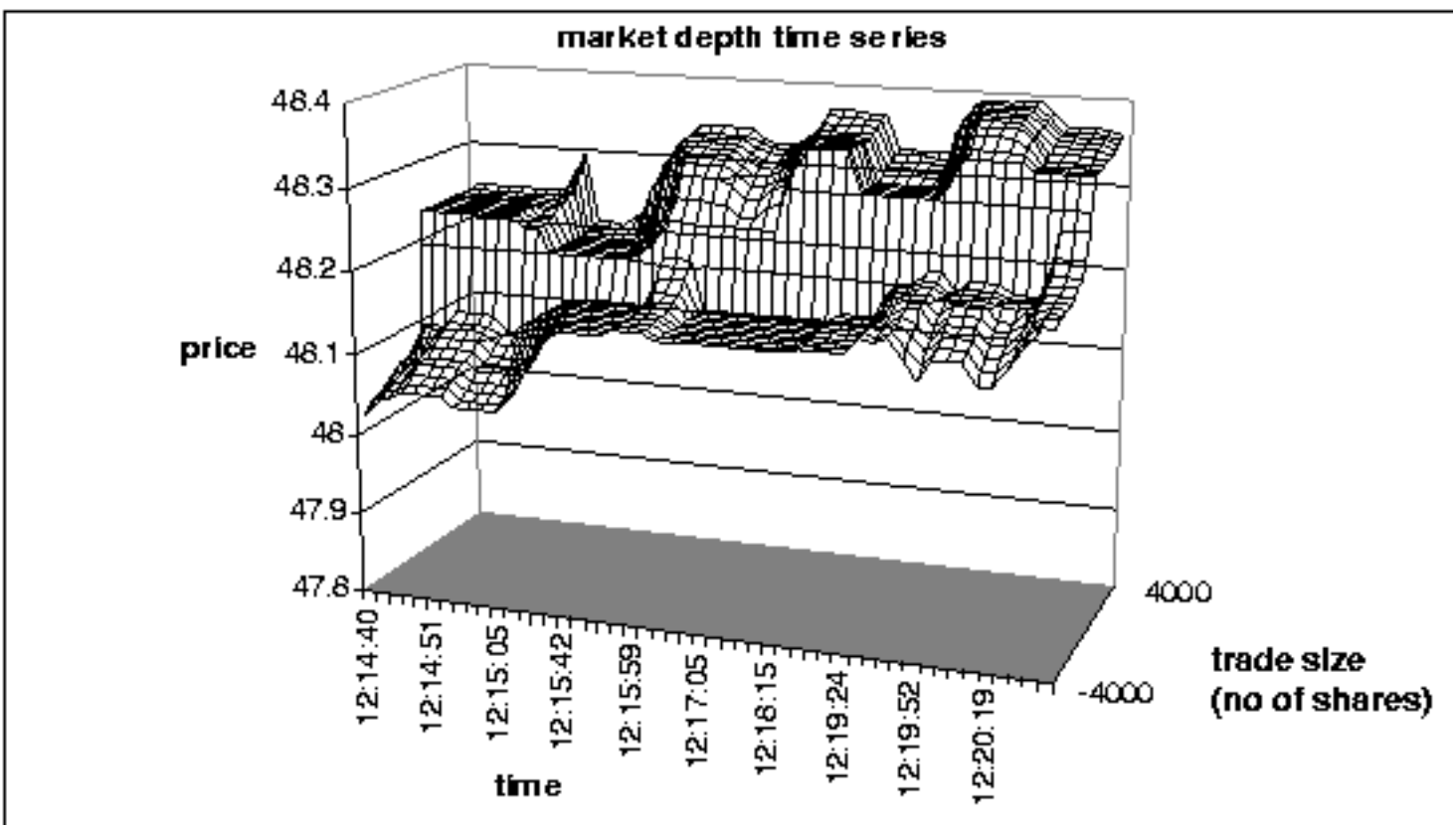
market depth time series
price
48.4
48.3
48.2
48.1
48
47.9
47.8
12:14:40
12:14:51
12:15:05
12:15:42
12:15:59
12:17:05
12:18:15
12:19:24
12:19:52
12:20:19
time
4000
-4000
trade size
(no of shares)