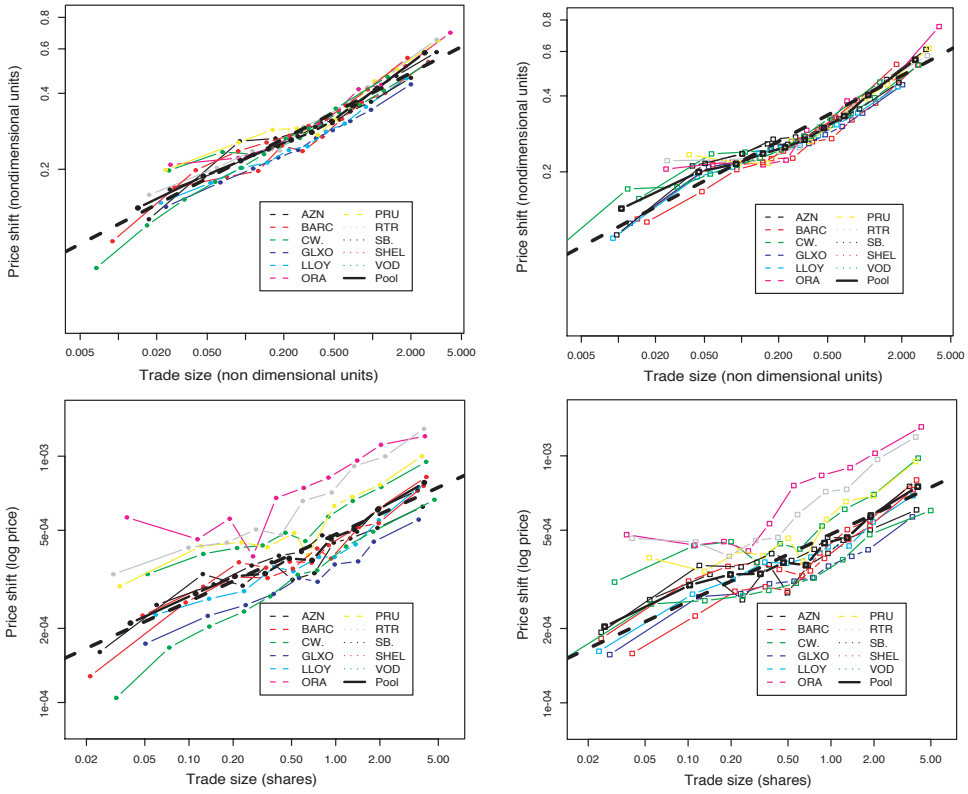
Price shift (nondimensional units)
0.2
0.4
0.6
0.8
0.005
0.020
0.050
0.200
0.500
2.000
5.000
Trade size (non dimensional units)
AZN
BARC
CW.
GLXO
LLOY
ORA
PRU
RTR
SB.
SHEL
VOD
Pool
Price shift (nondimensional units)
0.2
0.4
0.6
0.8
0.005
0.020
0.050
0.200
0.500
2.000
5.000
Trade size (non dimensional units)
AZN
BARC
CW.
GLXO
LLOY
ORA
PRU
RTR
SB.
SHEL
VOD
Pool
Price shift (log price)
1e-04
2e-04
5e-04
1e-03
0.02
0.05
0.10
0.20
0.50
1.00
2.00
5.00
Trade size (shares)
AZN
BARC
CW.
GLXO
LLOY
ORA
PRU
RTR
SB.
SHEL
VOD
Pool
Price shift (log price)
1e-04
2e-04
5e-04
1e-03
0.02
0.05
0.10
0.20
0.50
1.00
2.00
5.00
Trade size (shares)
AZN
BARC
CW.
GLXO
LLOY
ORA
PRU
RTR
SB.
SHEL
VOD
Pool