MOOC
Practical Introduction to Market Microstructure
Bibliography
Books I would recommend for further investigating Market Microstructure

Best introduction on exchanges I recommend to everyone

Oldest but very nice book from an economist

Nice classical book not technical

Great book with all key economic concepts very well presented

Recent book with an economic view point

Very good and easy to read book by my friend Charles-Albert

Advanced and recent book for quant readers
  - “Trades, Quotes and Prices” by Bouchaud, Bonart, Daunier and Gould (2018)