

Bid				Ask			
ID	Price	Size	Time	ID	Price	Size	Time
ARCAEX	92.60	1000	10:44:39	INET	92.64	400	10:44:11
INET	92.60	1000	10:44:39	INET	92.65	500	10:44:44
ARCAEX	92.57	800	10:44:16	ARCAEX	92.66	1300	10:44:32
ARCAEX	92.56	1200	10:42:56	INET	92.66	1100	10:44:42
INET	92.56	1400	10:43:32	INET	92.68	300	10:44:25
INET	92.55	700	10:43:05	ARCAEX	92.69	1100	10:43:48
ARCAEX	91.90	2000	10:04:20	INET	92.69	1100	10:43:47
INET	91.90	2000	10:04:20	ARCAEX	92.73	800	10:43:57
INET	91.70	1000	10:42:44	INET	92.77	1	09:30:14
INET	91.65	1000	10:26:34	INET	93.13	2000	10:38:48
INET	90.00	500	09:02:19	ARCAEX	93.14	2000	10:03:45
INET	81.45	1	07:01:11	ARCAEX	93.15	700	09:10:22
INET	74.41	3	07:01:07	INET	93.47	1000	10:26:34
INET	20.00	10	07:01:06	INET	93.52	1000	10:42:44
ARCAEX	0.01	100	08:26:26	INET	95.50	25	09:31:07
--	--	--	--	ARCAEX	96.00	200	08:01:05
--	--	--	--	ARCAEX	96.21	500	09:30:56
--	--	--	--	INET	100.00	1	07:01:08
--	--	--	--	INET	103.00	50	07:01:06
--	--	--	--	ARCAEX	185.60	100	08:38:41
--	--	--	--	--	--	--	--

1. What is the bid-ask spread?
 92.60 to 92.64, 2000 by 400. The quoted spread is 4 cents
2. What is the cumulative depth at 91.90?
 10,100 shares
3. How does the limit order book change if a sell limit order comes in at 92.70?
 It goes on the ask side of the limit order book just under the 92.69 (under the blue line).
4. If a market order to sell 200 shares comes in, how does the limit order book change? At what price(s) did this get executed?
 200 shares execute at 92.60, so the total number of shares now offered at the bid side at 92.60 is now 1800.

5. If a market order to buy 1000 shares comes in, how does the limit order book change? At what price(s) did this get executed?
400 shares execute at 92.64, 500 execute at 92.65, and 100 at 92.66. The limit order book now has a bid-ask spread of 2000 shares at 92.60 and 2300 shares at 92.66.
6. How does the limit order book change if a buy limit order comes in at 92.62?
It would be added to the bid side with the other 92.62 orders in whatever size it comes in.