

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
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1. What is the bid-ask spread?
2. What is the cumulative depth at 91.90?
3. How does the limit order book change if a sell limit order comes in at 92.70?
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?
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?
6. How does the limit order book change if a buy limit order comes in at 92.62?