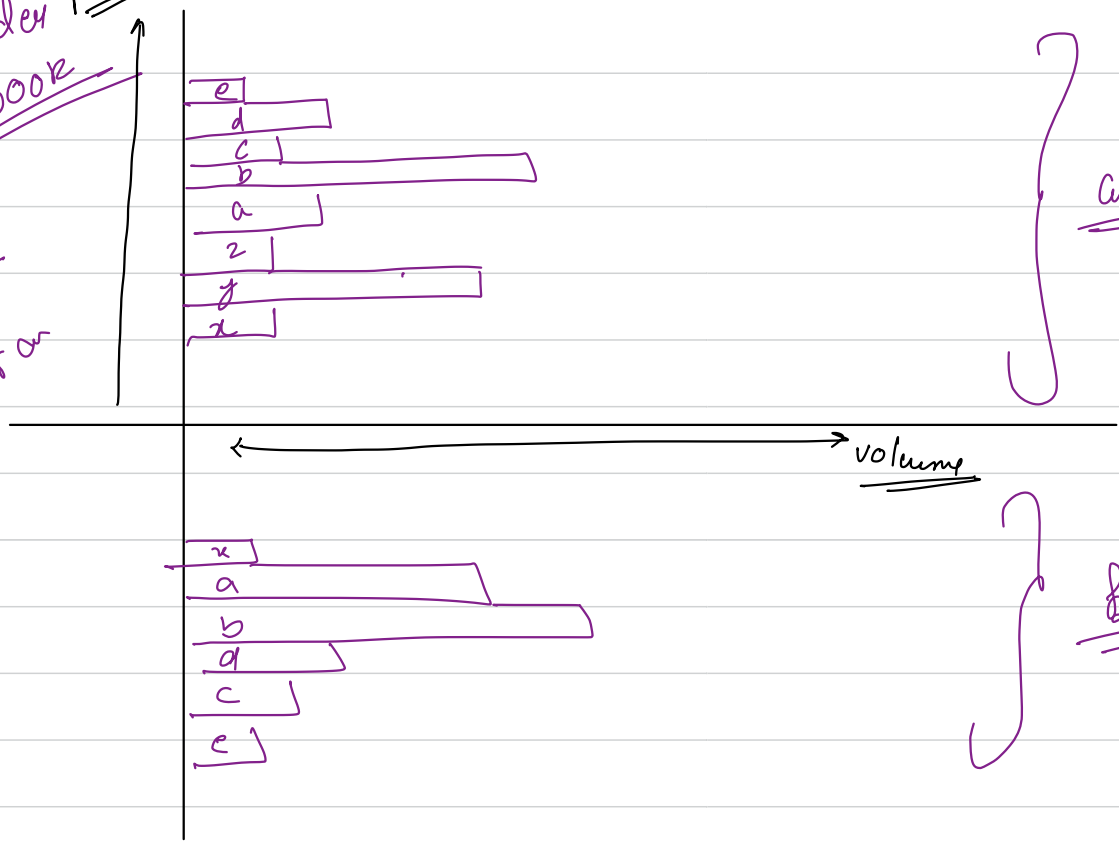


spread

order book

price

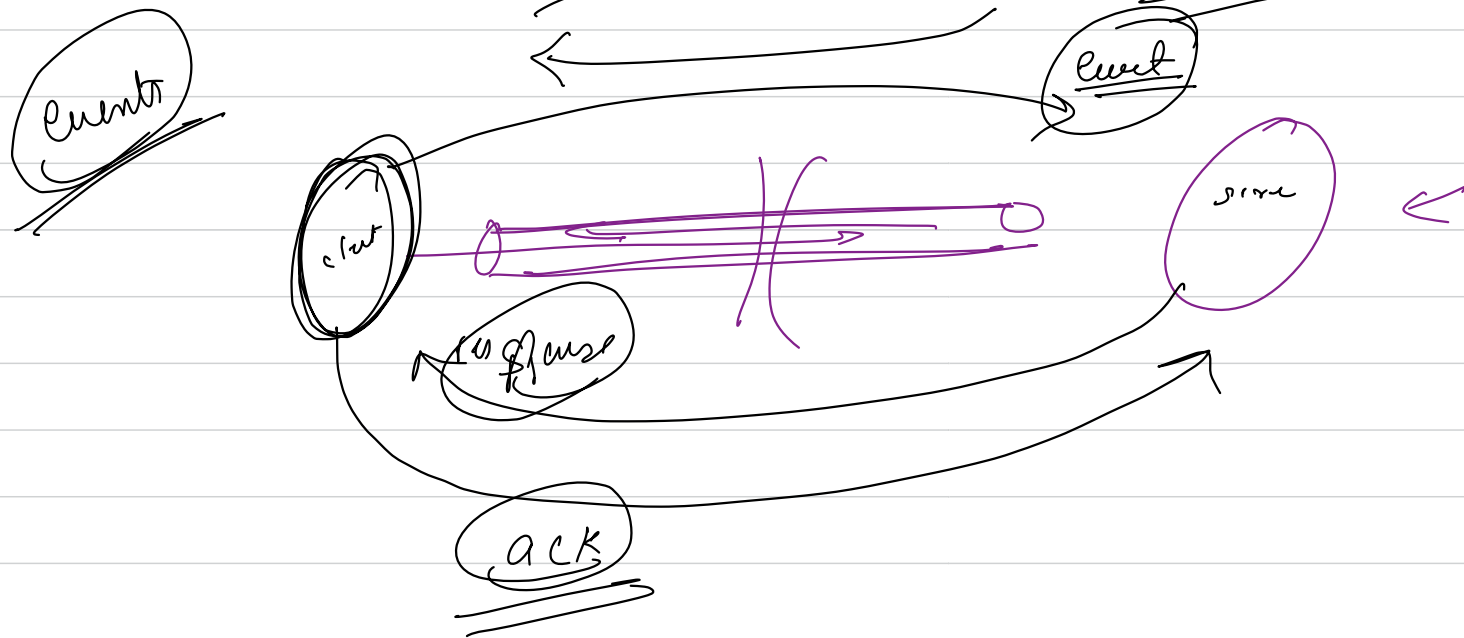
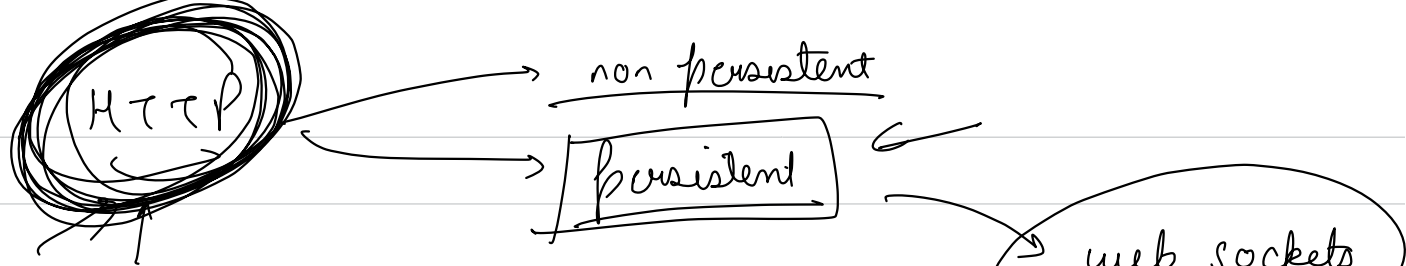
top order from
asks price -
top order from
bids price

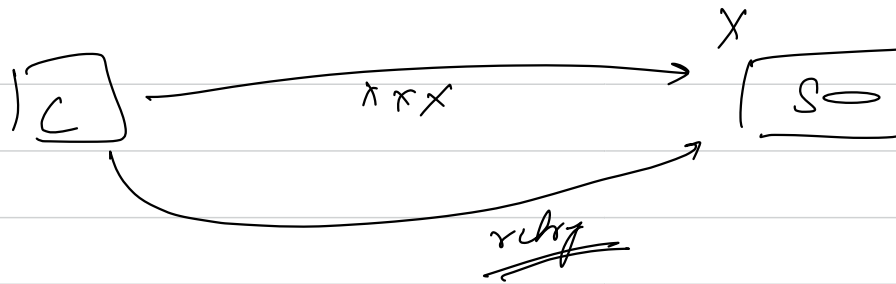


Asks

Bids

volume





Sorted

7
9
2
9
5

C

sets

$n \leftarrow$ new scan

$\log n \leftarrow$ Binary Search

$n \leftarrow$ insertion

$O(n)$