

DEPTH.TOTAL

CSCO

EBAY

FB

GOOG

INTC

MSFT

YHOO

(-1.86)

(-6.39)

(-1.98)

(0.09)

(-3.55)

(0.60)

(-1.71)

MPID.SUB Coefficient Value

0.1
0.05
0
-0.05
-0.1
-0.15
-0.2