

2022-08-26 LeadLag Scanning Report (20220718,20220719,20220720)

Price Correlation Heatmap

BIT-APEUSD-T-PERPETUAL -

BIT-AVAXUSD-T-PERPETUAL

BIT-BNBUSD-T-PERPETUAL

BIT-APEUSD-T-PERPETUAL

BIT-AVAXUSD-T-PERPETUAL

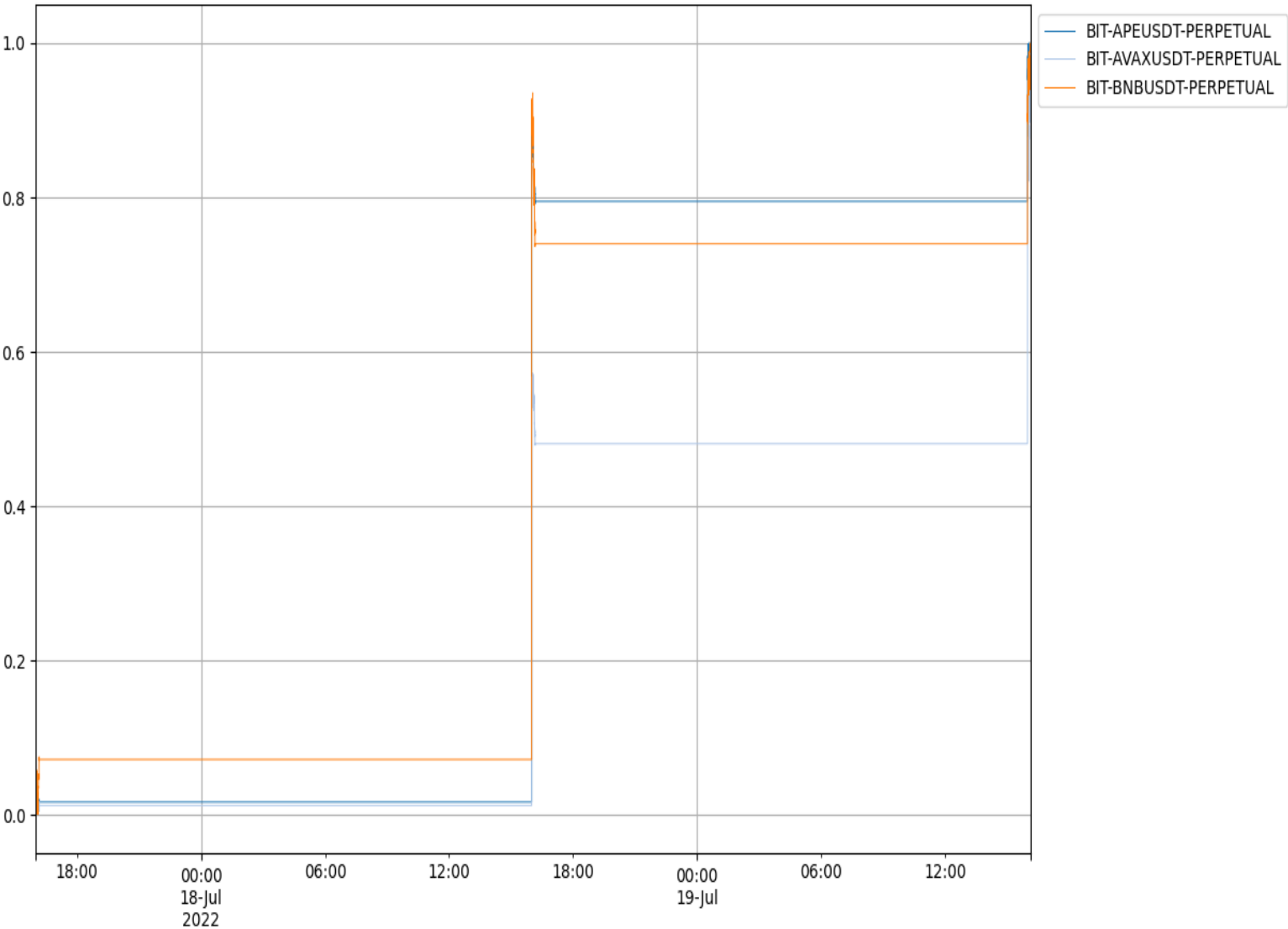
BIT-BNBUSD-T-PERPETUAL

1

1

1

Minmax Normalised Price



index	Result	LeadLagTimeE	MaxNtick	PxMaxCor_LRCor_CorrX	MedMinMaxPxSpread
-------	--------	--------------	----------	----------------------	-------------------

index	AvgSpread	MedSpread	NumEvent	AvgPxUpdateItv	AvgTradeNotional
BIT-APEUSD-T-PERPETUAL	18.34 bps	18.38 bps	8,738	19847 milli	301 usd
BIT-AVAXUSD-T-PERPETUAL	28.18 bps	35.20 bps	8,472	20470 milli	No data
BIT-BNBUSD-T-PERPETUAL	10.65 bps	10.57 bps	4,003	43325 milli	No data

index	ResampleVol1Min	DelayTime75pct
BIT-APEUSD-T-PERPETUAL	2.51	2 milli
BIT-AVAXUSD-T-PERPETUAL	1.95	2 milli
BIT-BNBUSD-T-PERPETUAL	0.65	2 milli