

(DEMO) EUREX Liquidity Gap Analytics - for Market Design Reference

Critical Segments

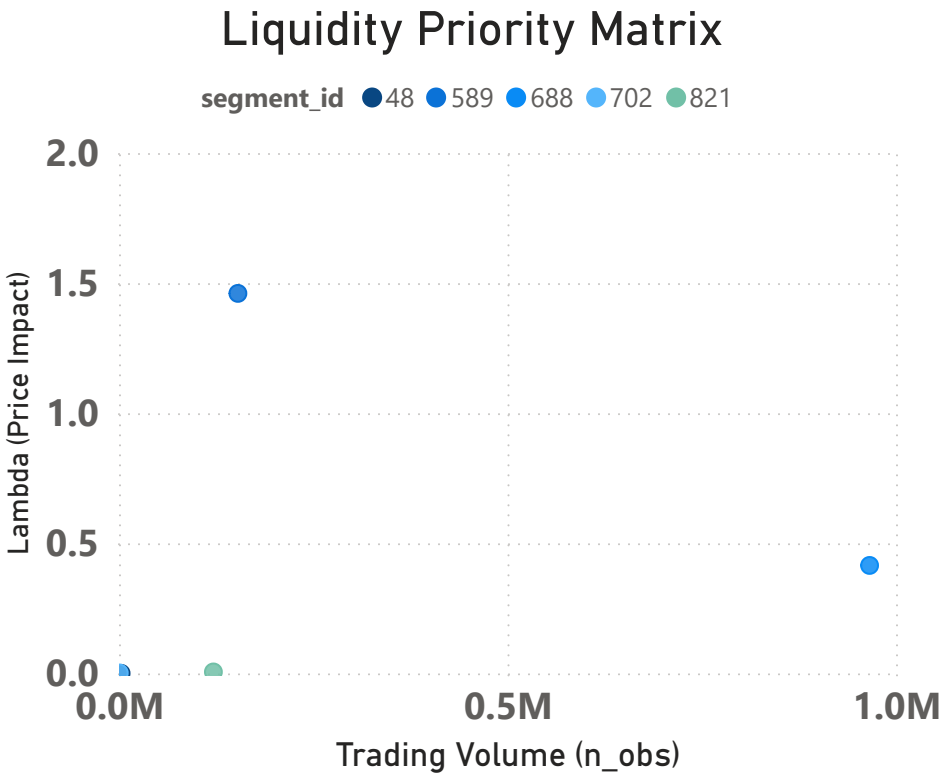
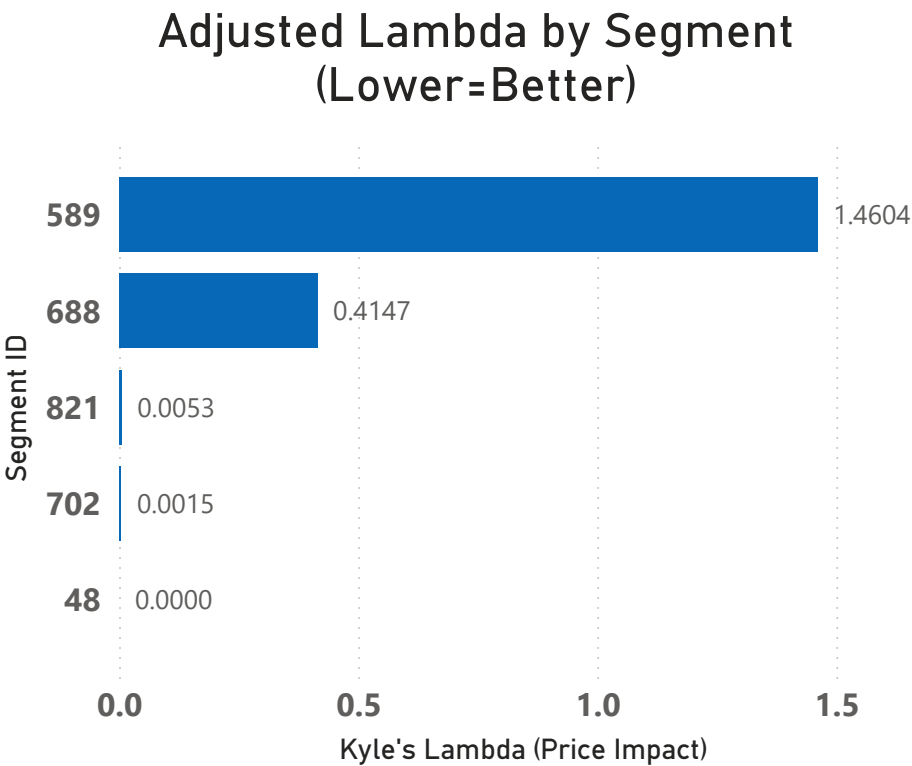
5

Attention Segments

1

Healthy Segments

(Blank)



segment_id	Adjusted_Lambda	Avg_Spread_BPS	Adjusted_RSquared	Liquidity_Score	Liquidity_Priority	Selected_Granularity	Spread_Quality	Total_Effective_Spr	
589	1.4604	7889	0.00	⚠️	2	🟡 P2 - High	3 Seconds	Inventory Dominated	39,44
688	0.4147	518	0.00	⚠️	10	🟡 P2 - High	3 Seconds	High Info Asymmetry	70,44
821	0.0053	113	0.00	⚠️	1	🟡 P2 - High	3 Seconds	High Info Asymmetry	3,27
702	0.0015	1	0.00		38	🟡 P1 - Critical	3 Seconds	Inventory Dominated	
48	0.0000	33	0.00		40	🟢 P4 - Low	3 Seconds	Inventory Dominated	3
1209					70	🟢 P4 - Low	3 Seconds	Inventory Dominated	

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Segment ID

- ☐ 48
- ☐ 589
- ☐ 688
- ☐ 702
- ☒ 821
- ☐ 1209

- Time Window
- ☐ 1 Minute
- ☒ 1 Second
- ☐ 3 Secon...
- ☐ 5 Minute

Adjusted Lambda

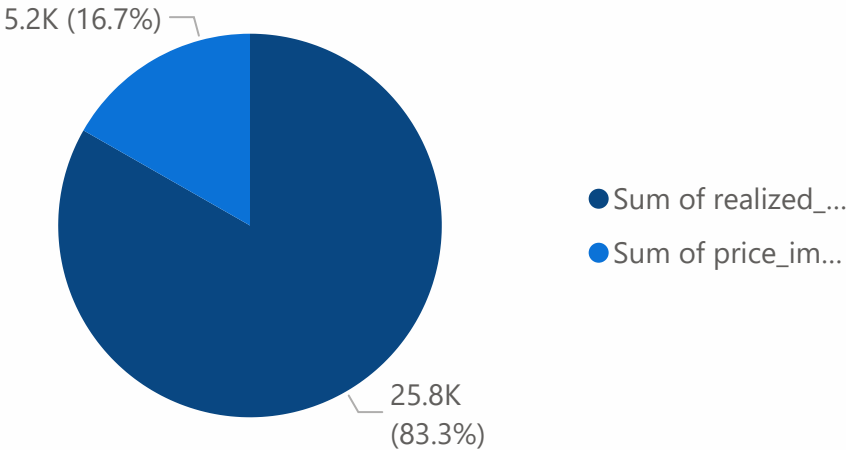
0.0046

Overall Status



Poor

Segment Spread Decomposition



security_id	Sum of lambda_abs	Avg_Spread_BPS	Sum of avg_total_depth_l1	Avg_Price_Impact	Is_Liquid
2	49.36	5,418.38	620.66	25.49	False
5	18.72	2,820.23	620.66	886.03	False
1	17.37	2,529.04	620.66	924.02	False
11	17.41	779.66	620.66	66.64	False
15	3.77	531.60	620.66	2.06	False
14	9.94	522.40	620.66	2.39	False
12	18.04	513.64	620.66	5.29	False
10	9.37	432.66	620.66	172.10	False
13	3.63	411.81	620.66	6.83	False
17	23.67	356.96	620.66	13.34	False
23	19.79	339.63	620.66	1.65	False
22	16.51	270.76	620.66	9.72	False
25	11.70	220.45	620.66	29.13	False
24	19.97	219.36	620.66	6.48	False
26	2.29	186.55	620.66	8.17	False
16	20.89	176.80	620.66	12.64	False
18	23.84	35.98	620.66	23.92	False
29	7.03	21.16	620.66	15.93	False
19	25.75	16.12	620.66	29.26	False
30	4.52				True
31	3.77				True
32	1.52				True
33	0.89				True
34					True
35					True
36					True
37					True
38					True
39					True
Total	526.44	112.89	620.66	179.20	False

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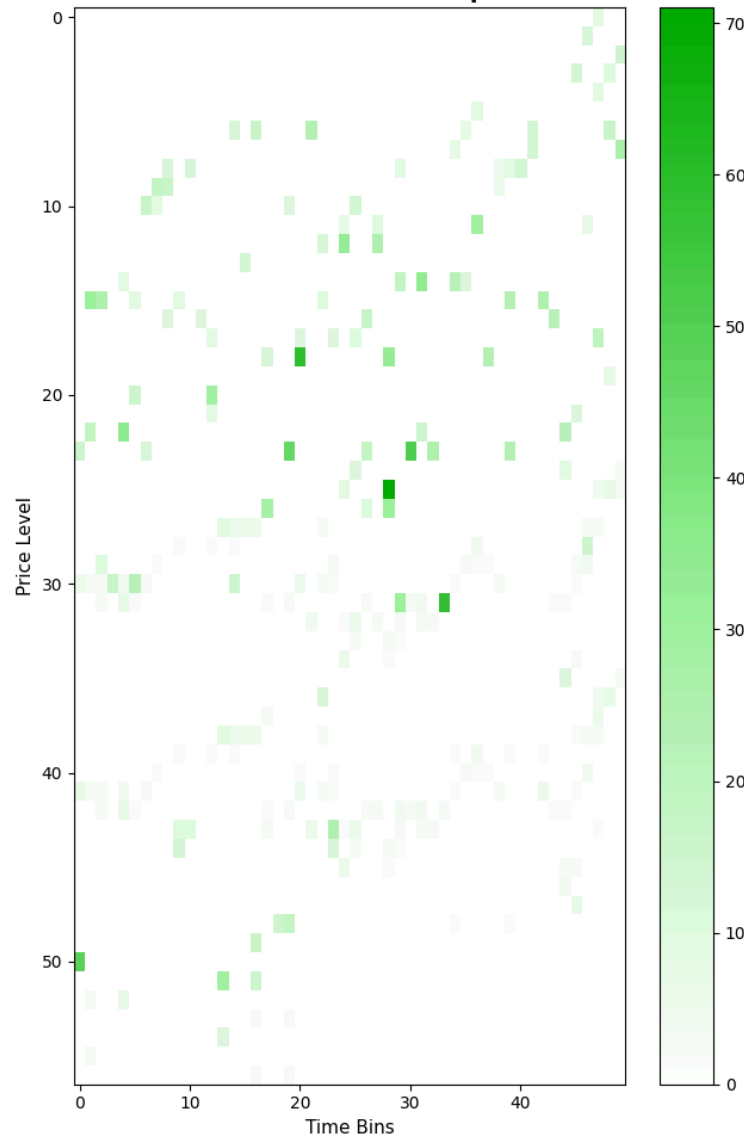
Segment  
ID

- ☐ 48
- ☒ 589
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- ☐ 702
- ☐ 821

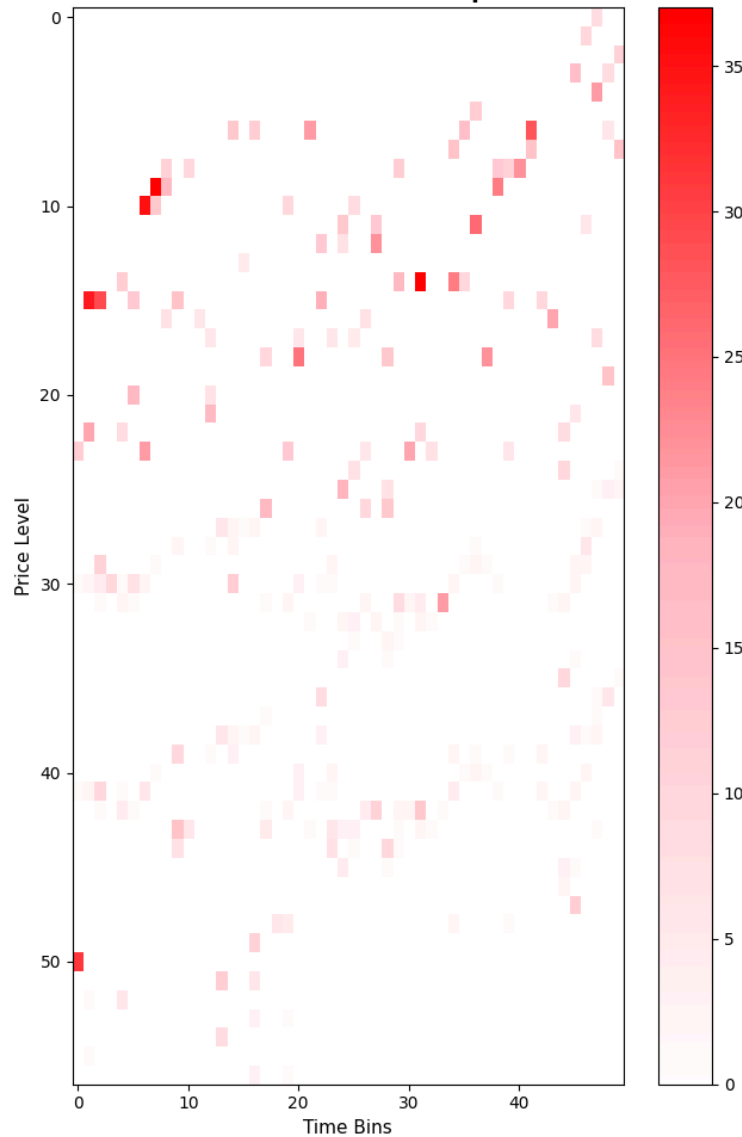
Time  
Window

- ☐ 1m
- ☐ 1s
- ☒ 3s
- ☐ 5m

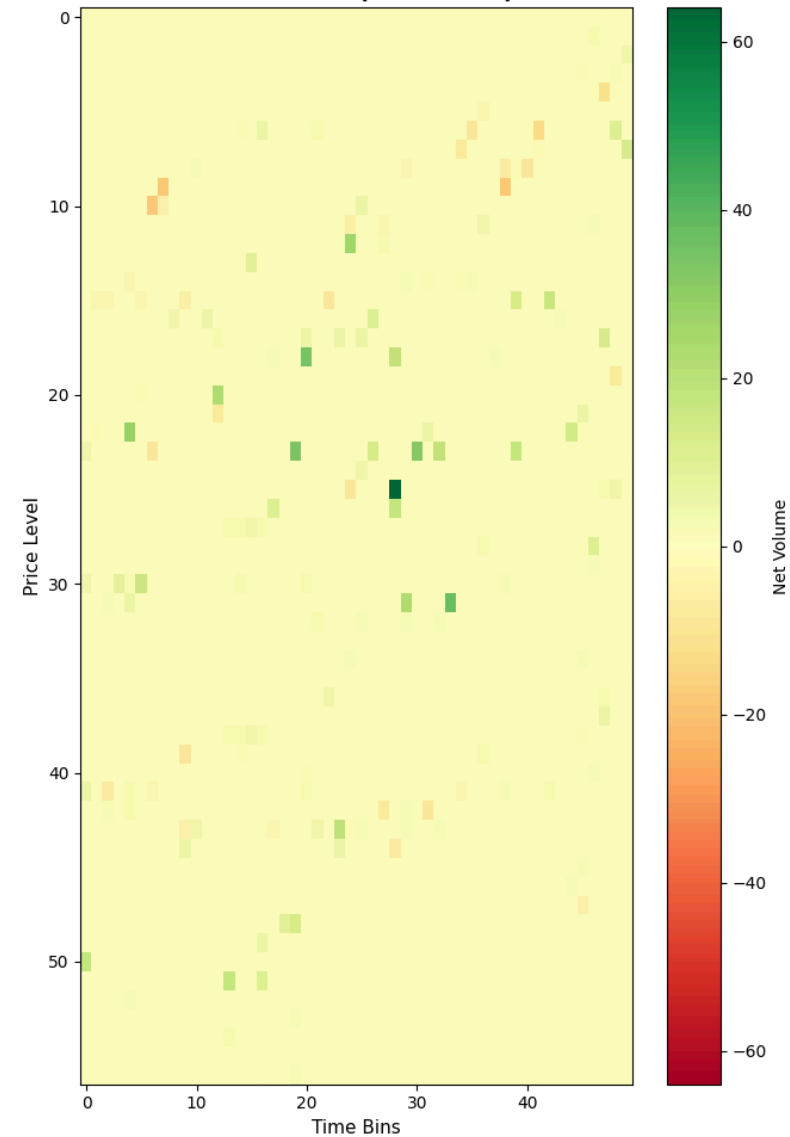
**Bid Volume Heatmap**



**Ask Volume Heatmap**



**Net Volume (Imbalance)**



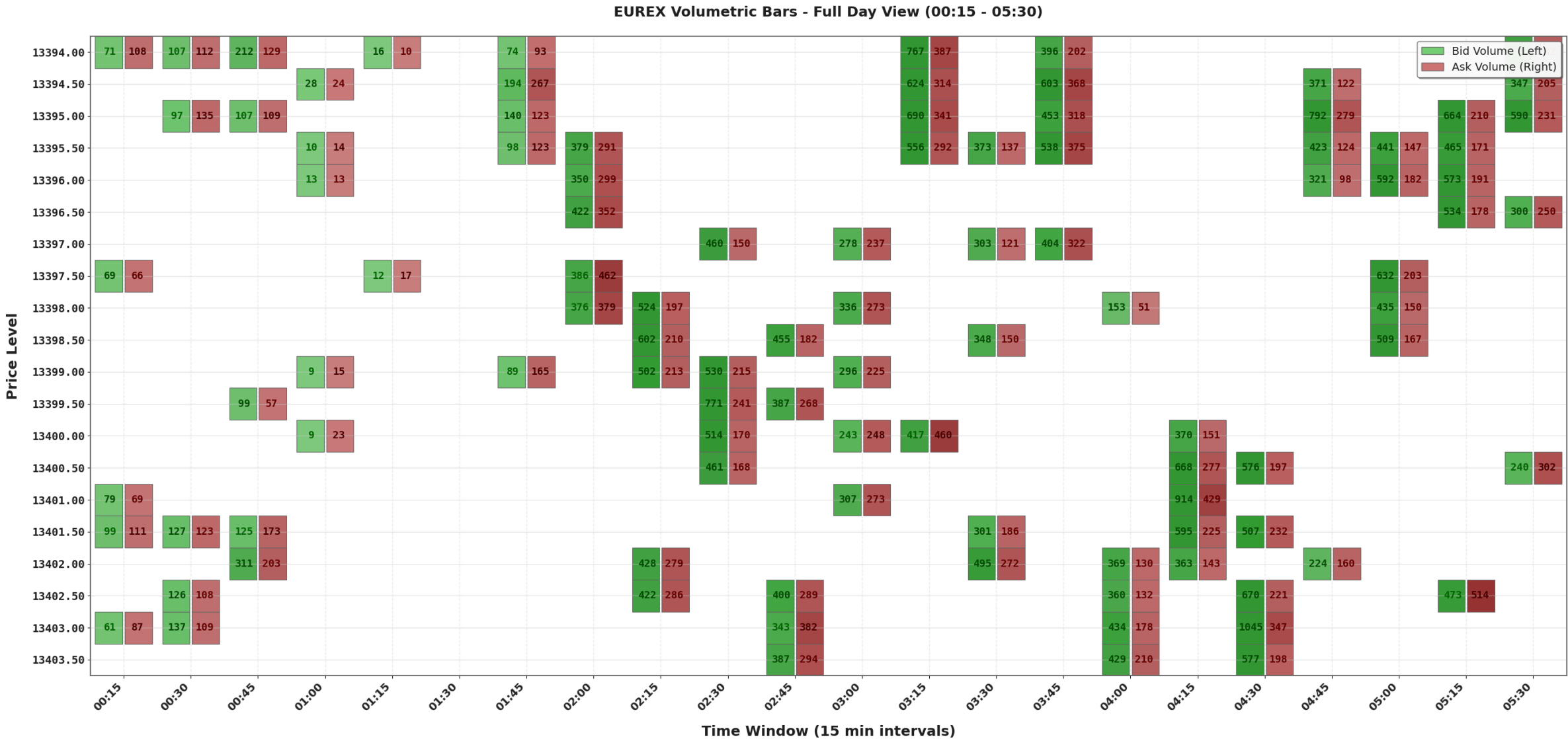
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Time Window

- ☐ 1m
- ☐ 1s
- ☒ 3s
- ☐ 5m



Total Volume: 58,349 | Bid: 37,728 | Ask: 20,621 | Delta: +17,107 | Time Windows: 22

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Time Window

- ☐ 1 Mi...
- ☐ 1 Se...
- ☐ 3 Se...
- ☒ 5 Mi...

Order Book Imbalance vs Spread

