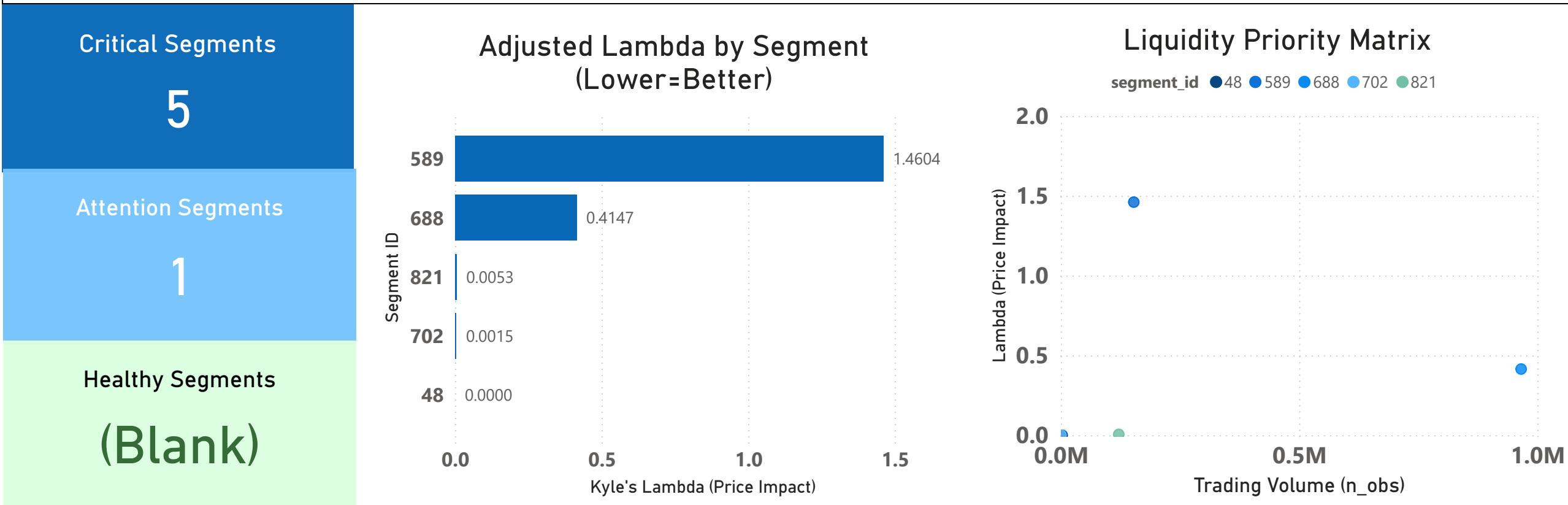


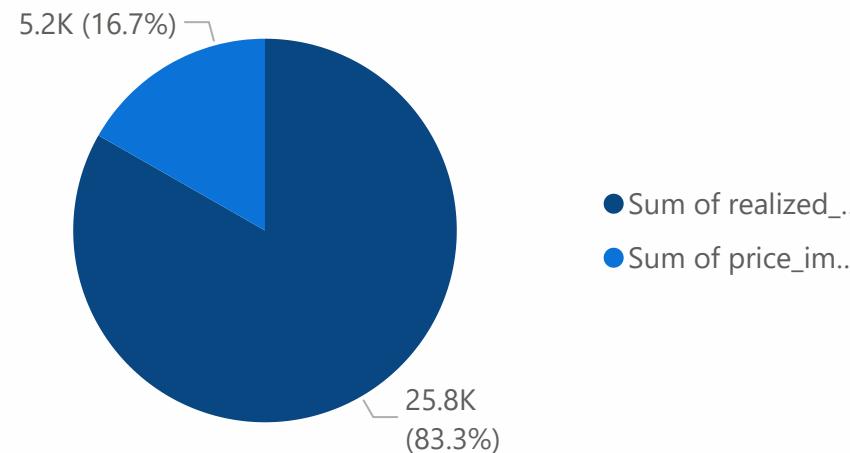
(DEMO) EUREX Liquidity Gap Analytics - for Market Design Reference



segment_id	Adjusted_Lambda	Avg_Spread_BPS	Adjusted_RSquared	Liquidity_Score	Liquidity_Priority	Selected_Granularity	Spread_Quality	Total_Effective_Spread	
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	

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

Segment ID	Adjusted Lambda	Overall Status	security_id	Sum of lambda_abs	Avg_Spread_BPS	Sum of avg_total_depth_l1	Avg_Price_Impact	Is_Liquid
<input type="radio"/> 48			2	49.36	5,418.38	620.66	25.49	False
<input type="radio"/> 589			5	18.72	2,820.23	620.66	886.03	False
<input type="radio"/> 688			1	17.37	2,529.04	620.66	924.02	False
<input type="radio"/> 702			11	17.41	779.66	620.66	66.64	False
<input checked="" type="radio"/> 821	0.0046	Poor	15	3.77	531.60	620.66	2.06	False
<input type="radio"/> 1209			14	9.94	522.40	620.66	2.39	False
Time Window	Segment Spread Decomposition		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
			Total	526.44	112.89	620.66	179.20	False



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

Segment

ID

○ 48

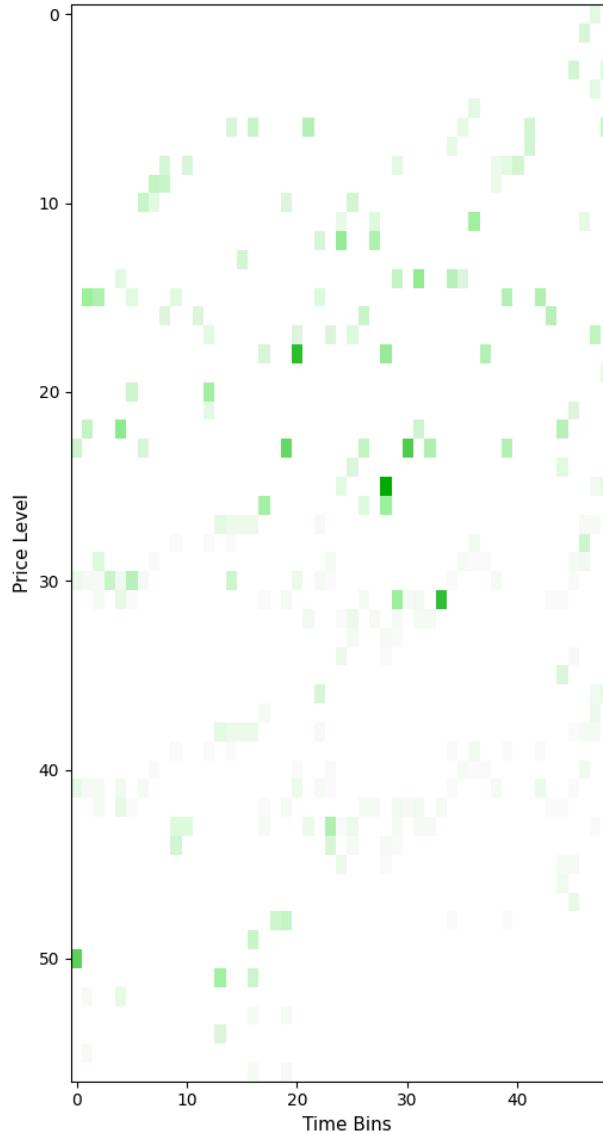
● 589

○ 688

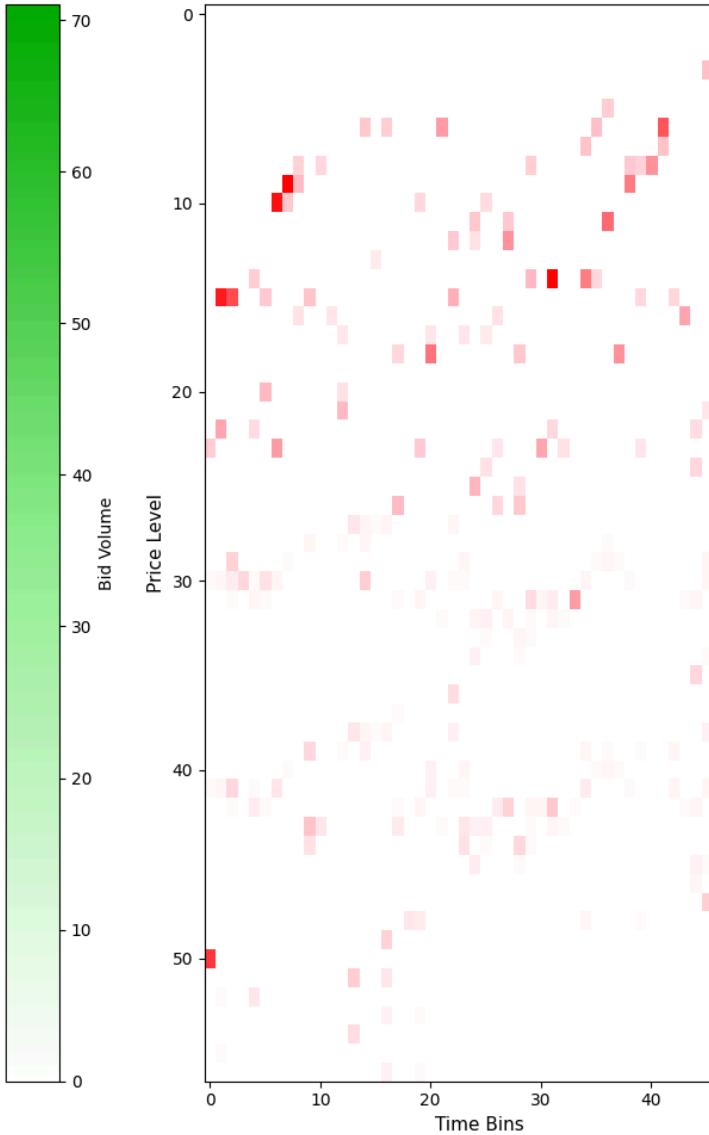
○ 702

○ 821

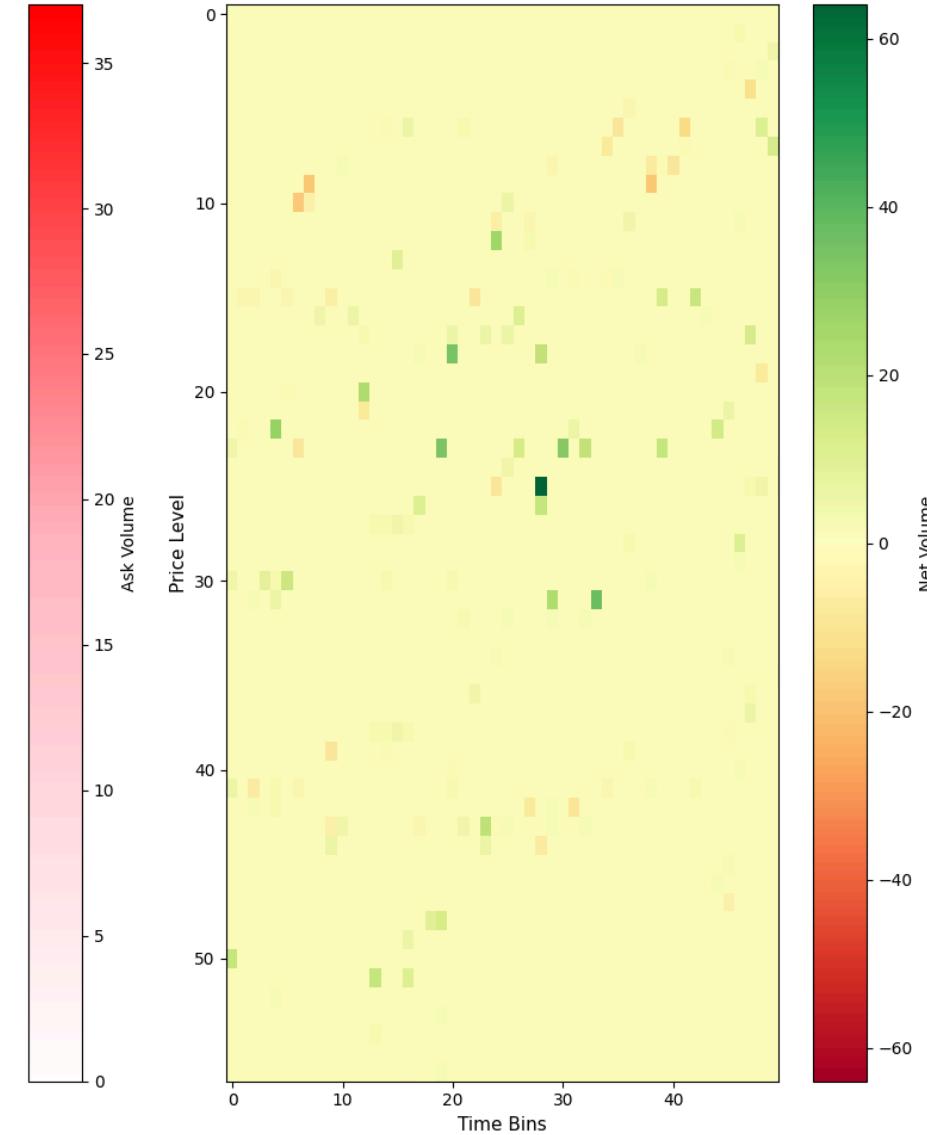
Bid Volume Heatmap



Ask Volume Heatmap



Net Volume (Imbalance)



Time Window

○ 1m

○ 1s

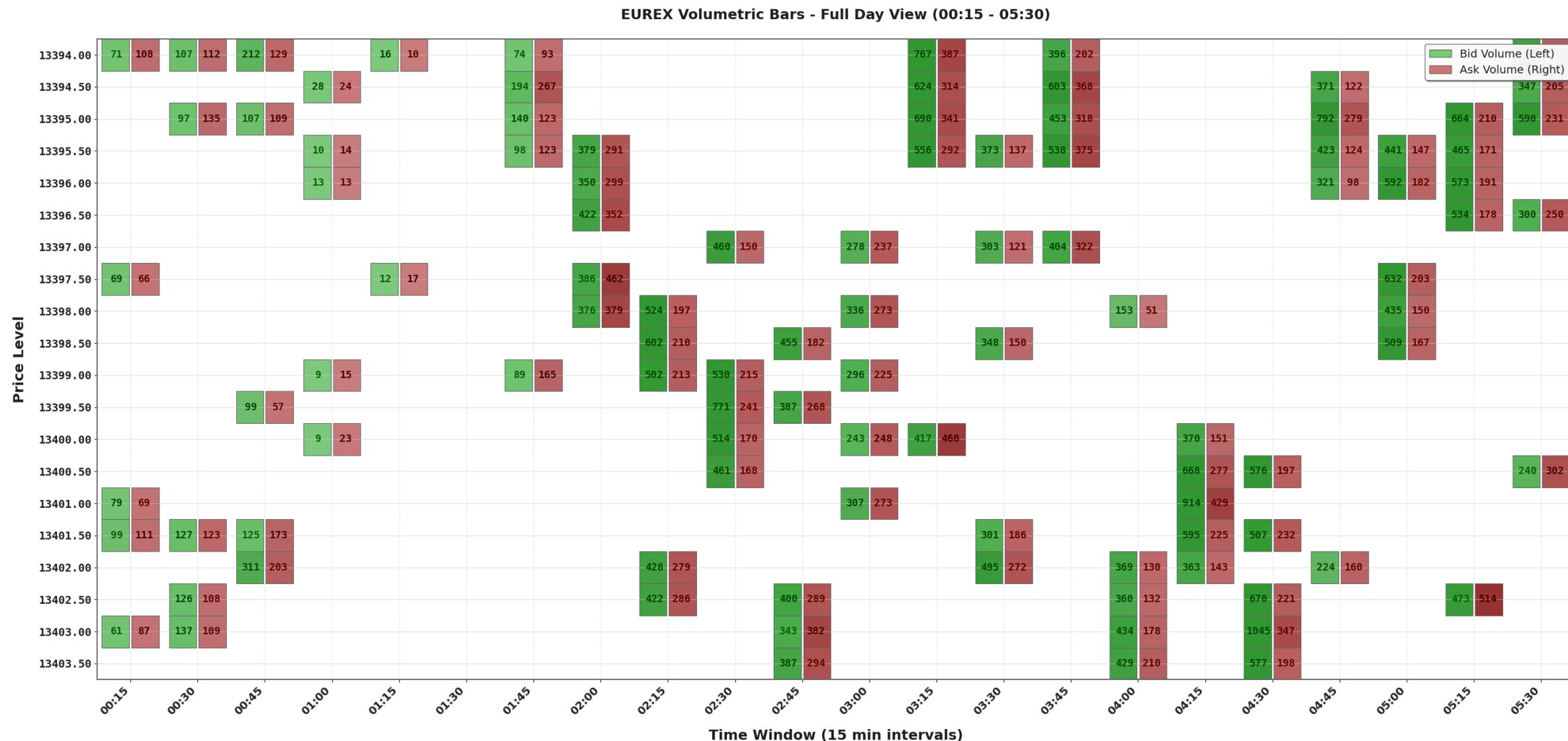
● 3s

○ 5m

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

Segment ID

- 48
- 589
- 688
- 702
- 821

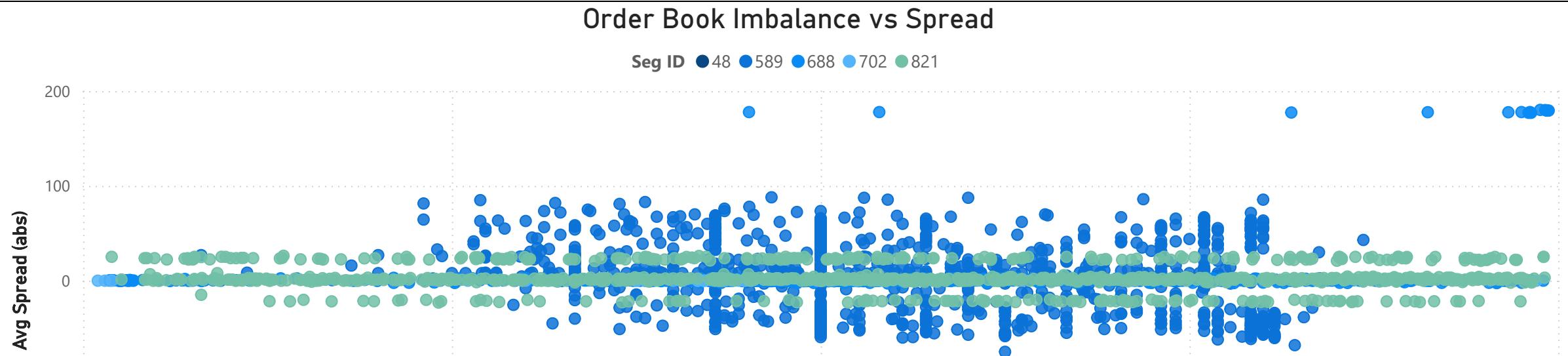


Total Volume: 58,349 | Bid: 37,728 | Ask: 20,621 | Delta: +17,107 | Time Windows: 22

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

Segment ID

- 48
- 589
- 688
- 702
- 821
- 1209



Time Window

- 1 Mi...
- 1 Se...
- 3 Se...
- 5 Mi...

