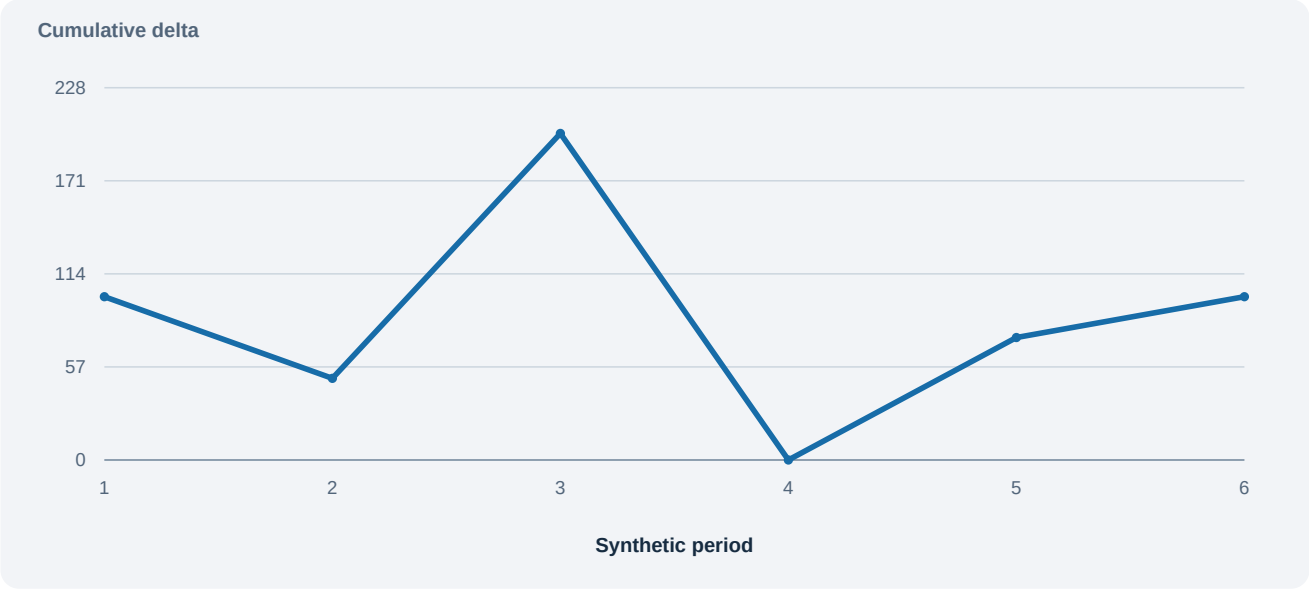
Cumulative classified delta

Volume and auction | Original synthetic example | Edition 2026-11-26

Cumulative delta is the running sum of classified buy-minus-sell volume over a defined anchor. Changing the start point changes the level of the cumulative series.

FORMULA Cumulative delta = running sum(period delta)

SCENARIO 01: Anchor starts at zero; delta scale 1



WORKED EXAMPLE

Period deltas 100, -50, 150, -200, 75, 25 end at cumulative 100. Negative increments lower the running total.

COMMON MISTAKE

Comparing series with different anchors as if their levels were directly equivalent creates a false difference.

BEFORE YOU USE THE CALCULATION

1. State the anchor.
2. Retain negative increments.
3. Investigate missing intervals before interpretation.

COMPARE TWO MORE INPUT SETS

Scenario 05: Anchor starts at zero; delta scale 5. Period deltas 500, -250, 750, -1000, 375, 125 end at cumulative 500. Negative increments lower the running total.

Scenario 10: Anchor starts at zero; delta scale 10. Period deltas 1000, -500, 1500, -2000, 750, 250 end at cumulative 1000. Negative increments lower the running total.

Synthetic values are not historical market data. Educational material; trading can result in substantial losses.