

Liquidity Cockpit – Enterprise Content

New Product Features

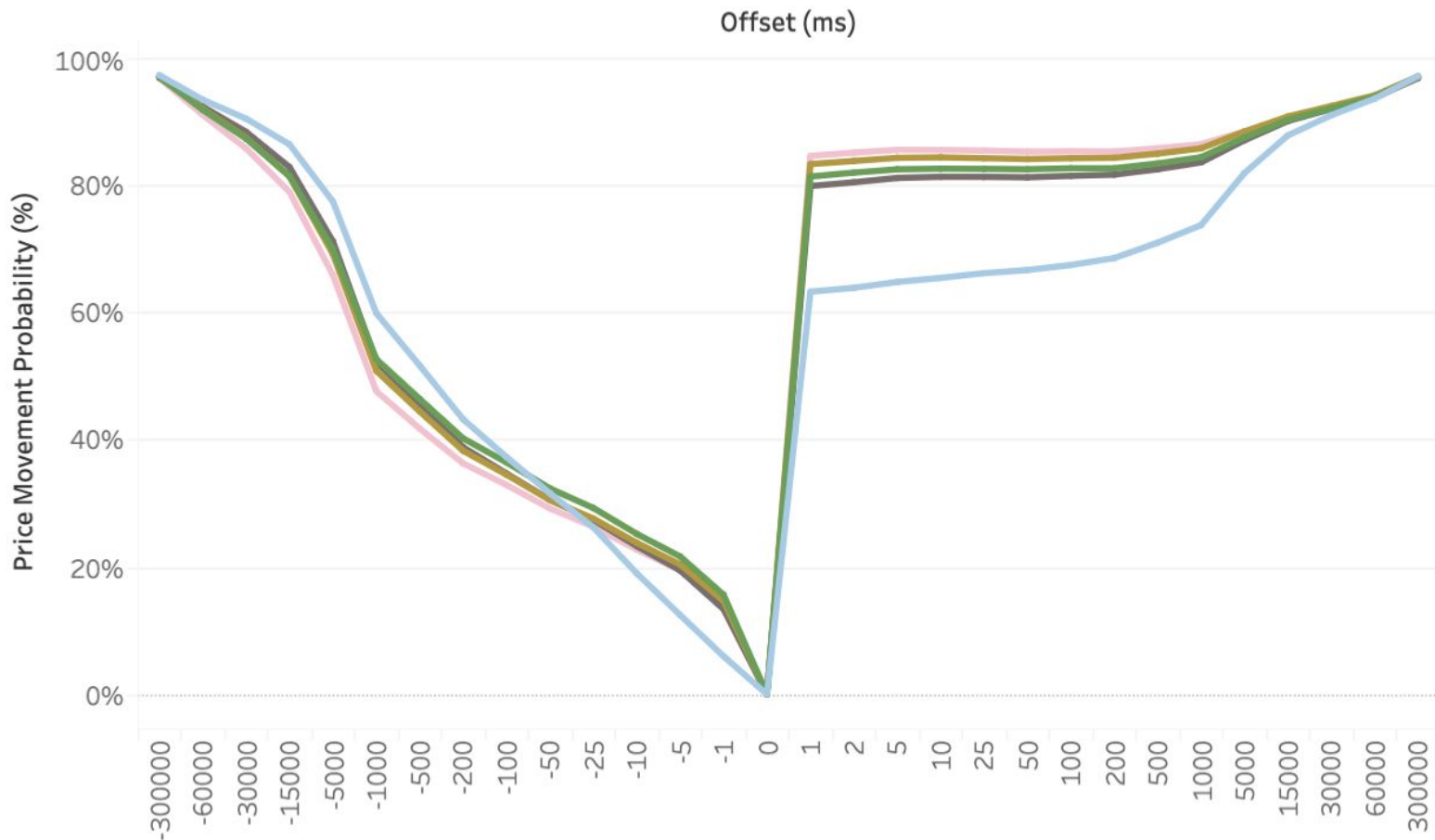
May 2020

Executive Summary

With this release the product managers at big xyt have focused their time and energy on the most sophisticated clients.

We have been encouraged to meet the following needs:

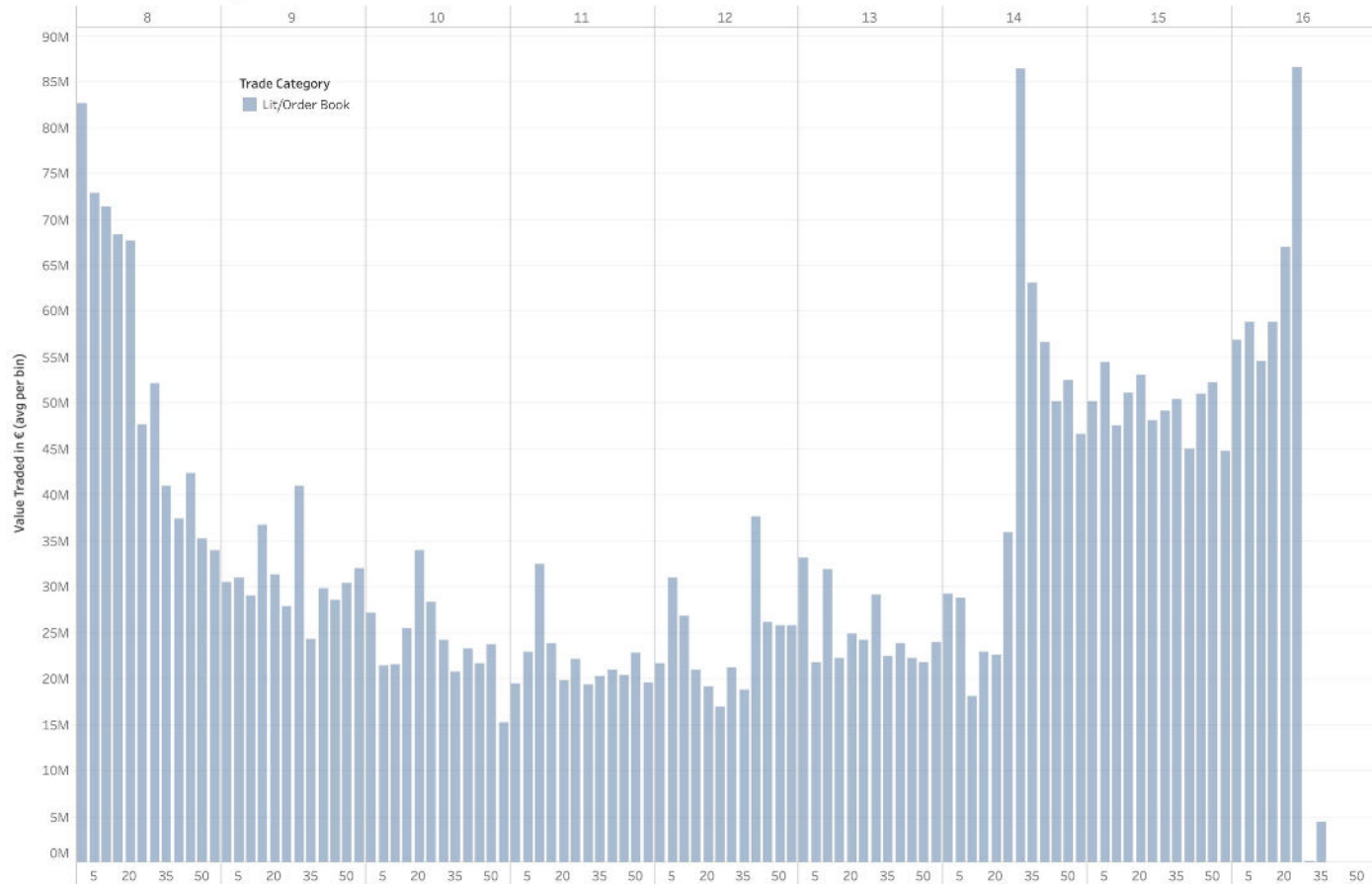
- Add more advanced metrics, e.g. price movement by venue and volume profiles.
- Automate the report creation with APIs
- Offer the flexibility to create custom reports with popular visualization technologies like Tableau and Power BI
- Create own reports and distribute to internal users.



Price Movement by Venue (Lit, Dark, Block)

Chart shows the average mid price change for UK large caps by lit venue (CLOB) from Jan 1st 2020 until May 20th 2020.

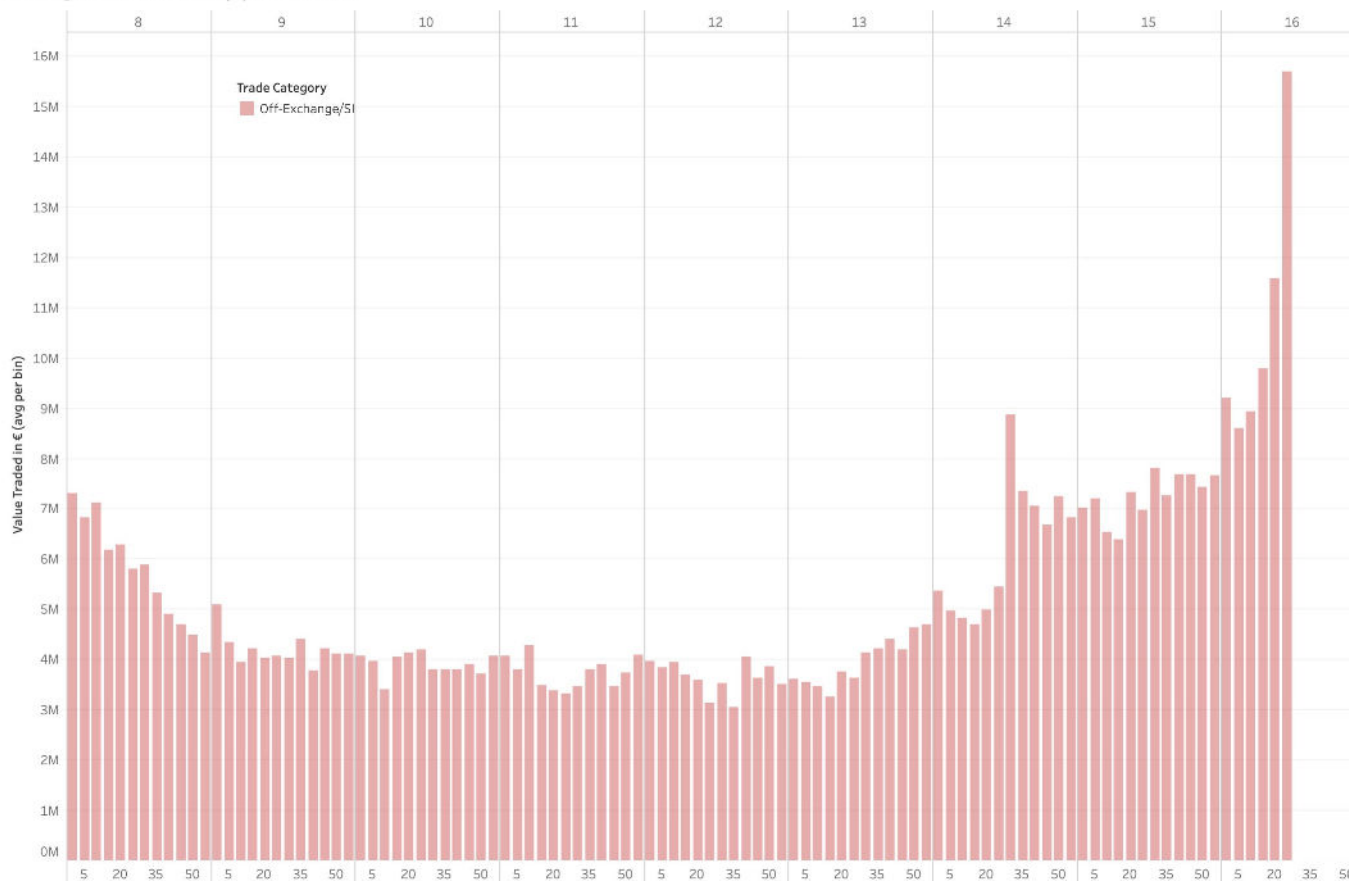
Average Traded Value (€) for UK100



Volume Profiles (5-Minute Bins) for Lit, Dark, Periodic Auctions and SIs across all Venues

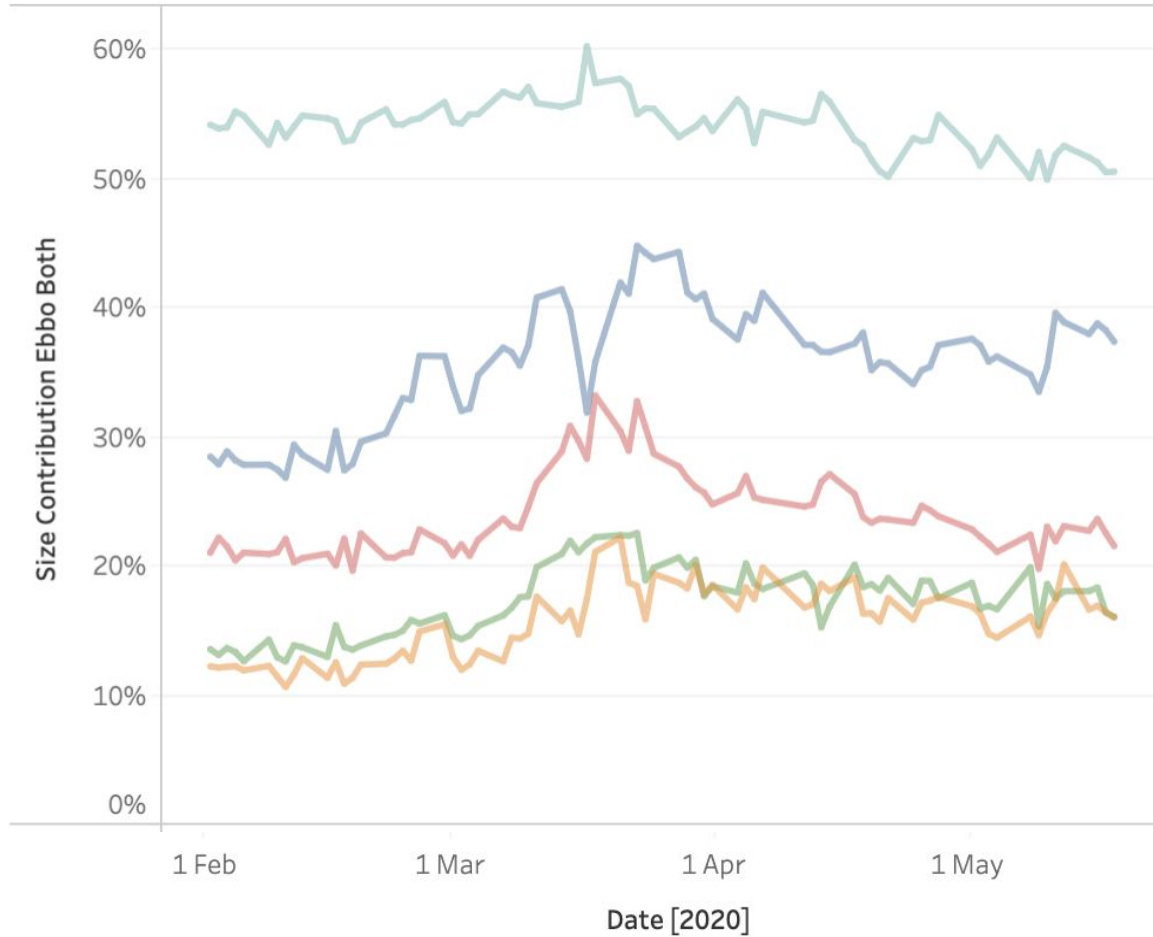
Chart shows the Volume profile (lit, CLOBs) for the UK100 on May 22nd 2020

Average Traded Value (€) for UK100



Volume Profiles (5-Minute Bins) for Lit, Dark, Periodic Auctions and SIs across all Venues

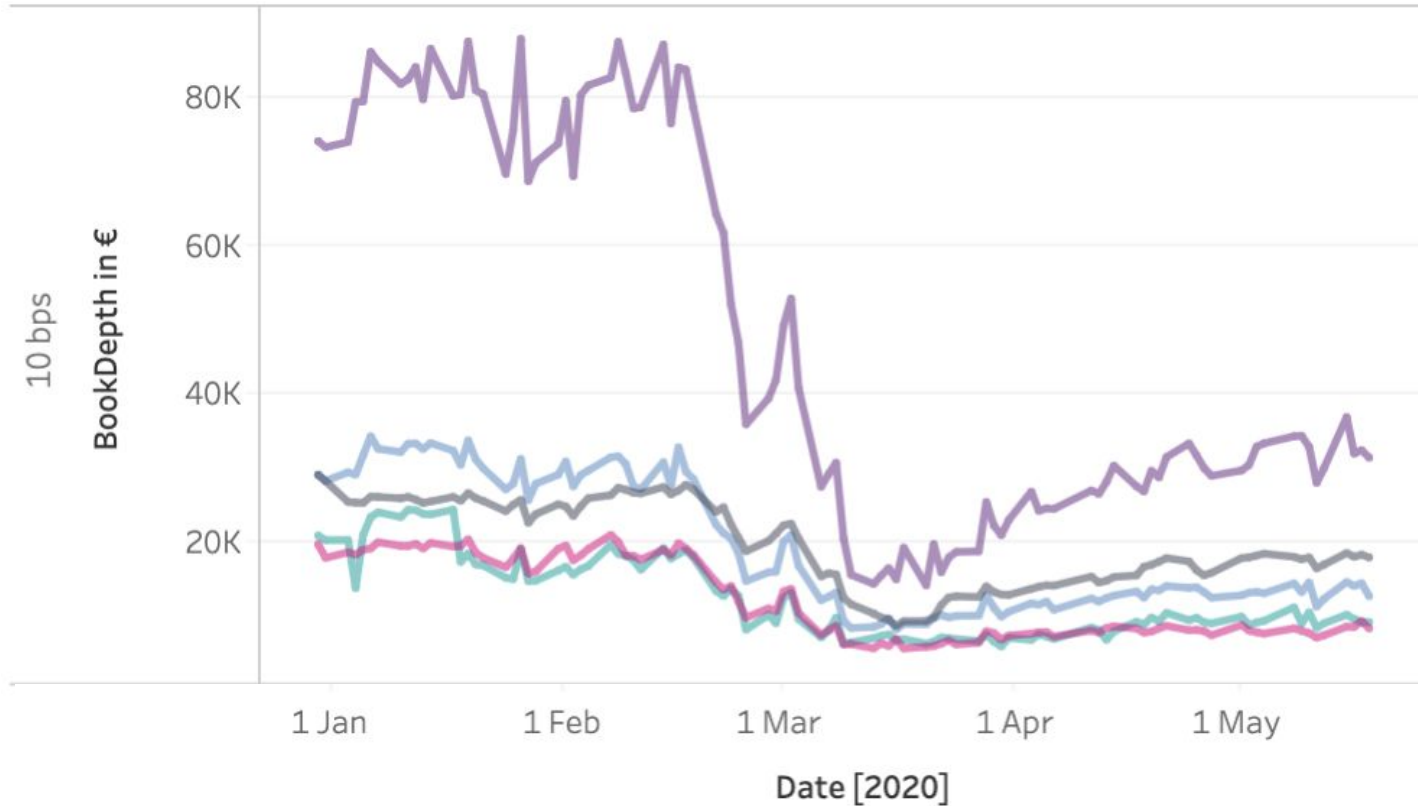
Chart shows the Volume profile (Systematic Internalizers, adjusted, continuous session, sub-LIS) for the UK100 during May 2020



EBBO Presence (Time and Size)

Chart shows the size contribution to EBBO by venue for UK large caps (in %, time-weighted per day).

History of Book Depth in € for Index UK100



Book Depth by Venue and Spread

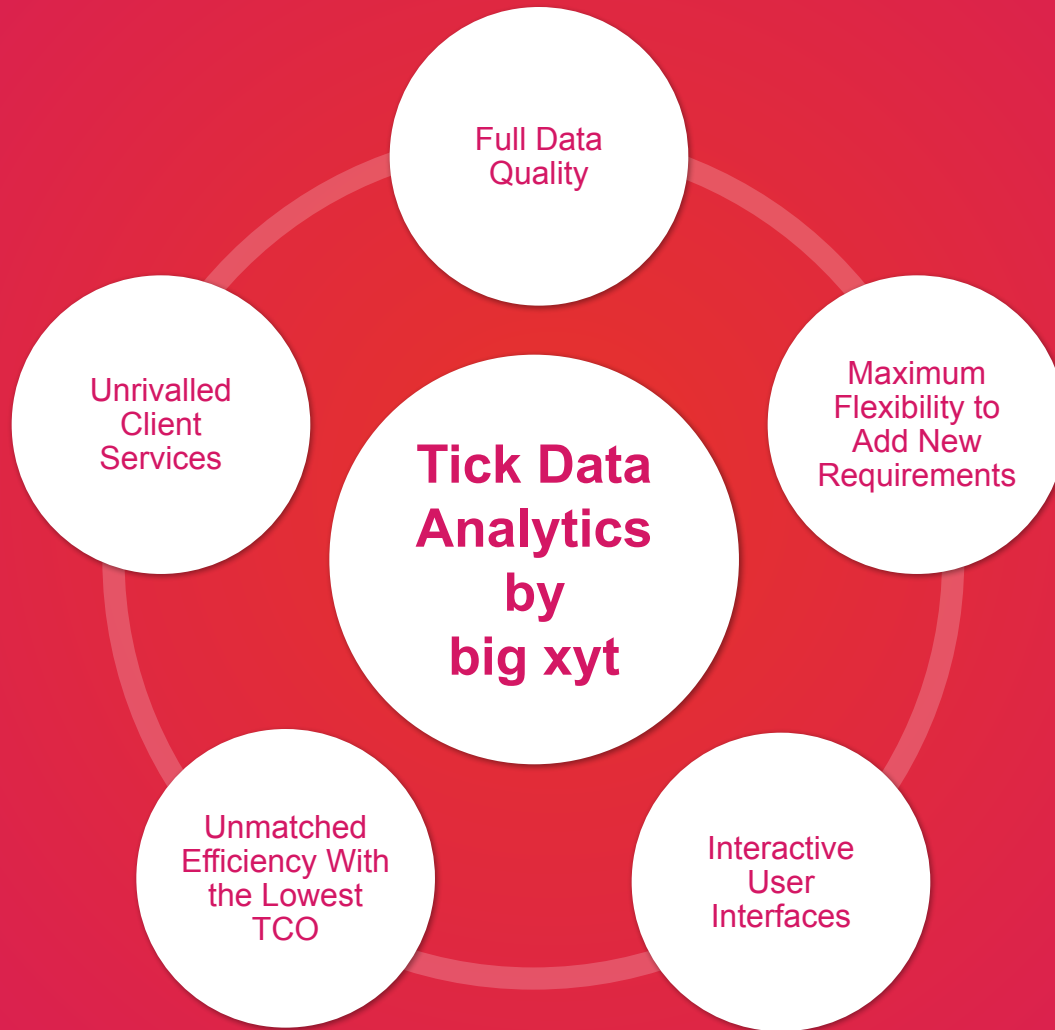
Chart shows the available depth (€, by venue) within a spread of 10bps for the UK100 during the year 2020

Further Benefits

- Unlimited dashboard users (same entity)
- Download and store **custom results via CSV**
- Tableau and Power BI Integration: **Create custom reports** with full access to the Liquidity Cockpit content via Tableau or Power BI
- **Distribute custom reports** internally: Create own reports and distribute to any internal user via the big xyt Tableau servers
- **Automate your reporting** with our APIs: Access all Liquidity Cockpit content via Python, C#, Java or R

Contact your account manager or the sales team at sales@big-xyt.com

Key Capabilities Available to the Trading Community Now



About – Independent Analytics by big xyt

We are a profitable and 100% employee-owned company, i.e. 100% independent.

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