Experience the Next Level

Historical Data and Analytics for the Capital Markets

BMLL

bmlltech.com

BMLL clients access **full-depth order book** data, empowering them to make more informed decisions on the markets they trade and venues they run. They drive increased flow to their traders, backtest and launch new products, and generate alpha more **predictably.**

HOW BMLL DATA WORKS FOR CLIENTS

Capital markets participants access Level 3, 2 and 1 Data to gain deeper insights into market behaviour and make more informed decisions

Investement Banks & Brokers

– Smart order router & algo wheel optimisation

– Enhance execution & trade cost analysis

Exchanges & Trading Venues

– Implicit cost of trading analysis

– New product development

Asset Managers

– Trading & portfolio optimisation

– Data & research cost optimisation

Hedge Funds

– Accelerated alpha & predictive feature generation

– Portfolio & execution analytics

ETF Issuers

– Competitor & liquidity benchmarking

– New product analysis

Corporate Treasures/IRs

– Stock buyback analytics at the most granular level

– Insightful performance & cost analysis for senior stakeholders

BMLL LEVEL 3, 2 AND 1 HISTORICAL DATA

High-quality market data and analytics provide the only way to understand how markets truly behave
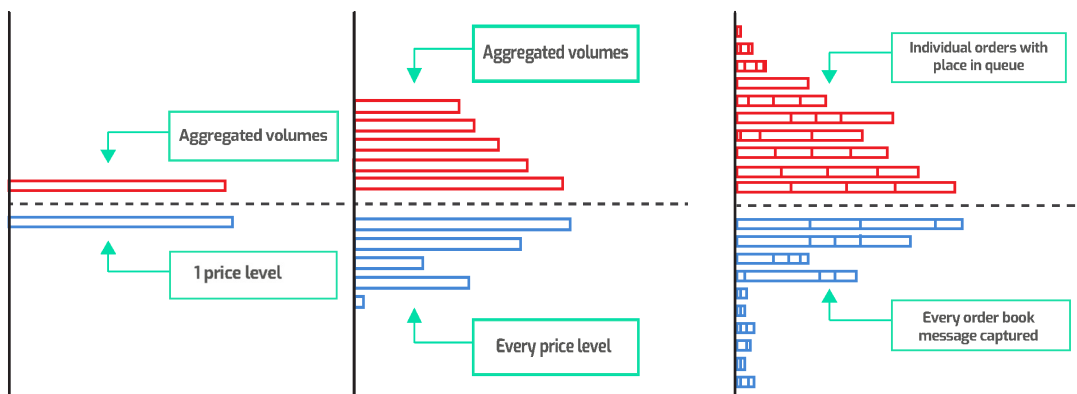
Level 1

Best bid & offer plus trades

Level 2

Order book by price

Level 3

Full order book with all individual orders

Level 1: Aggregated volumes, 1 price level

Level 2: Aggregated volumes, Every price level

Level 3: Individual orders with place in queue, Every order book message captured

- Managed service for the world's most granular order book data

- Curated & harmonised across all venues & asset classes

- Full vendor of record licenses

- Fully integrates into existing workflows & technologies

BMLL market datasets and anlytics provide unique insights for meaningful analysis

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DATA SCIENCE AS A SERVICE

Data collection, curation and engineering at scale as a managed service

01. Data Collection

We bring the data, so you don't have to

Packet capture Level 3 Data from 100+ venues across Equities, ETFs & Futures with no need for additional licenses

02. Curation & Harmonisation

Near-perfect data

A single harmonised data schema across all venues & asset classes that contains every single unique field from each venue without information loss

03. Cloud Data Engineering

We've done the engineering, so you can focus on delivering output

Cloud engineering that dramatically improves research & analysis performance and enhances speed to output

04. Analytics Generation

We've made deriving insight seamless

Precomputed market datasets & analytics available via flexible delivery methods to easily derive meaningful insights

3 DELIVERY METHODS TO SUIT YOUR NEEDS

BMLL | Data Lab

Scalable Python research sandbox

– Direct access to a harmonised data warehouse delivers actionable insight and alpha

– Delivered via fully customizable JupyterLab Python environment

– Scalable platform reduces client's time to insight by 95% (versus an on-premise system)

BMLL | Data Feed

Flexible delivery of data

– Data & analytics derived from Level 3 historical order books

– Delivered via API, SFTP, S3 and Snowflake to client production systems

– Clients focus on the decision making not the feature engineering

BMLL | Vantage

No-code data visualisation platform

– Easily access global order book data and analytics, covering global Equities and ETFs, without the need to code

– Powerful visualisations and chart tooling provides fully flexible insights

– Collaborative functionality enables analysis to be easily shared and exported