

Experience the Next Level

Level 3 Historic Data and Analytics
for the Capital Markets.

BMLL

bmlitech.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, back-test and launch new products, and generate alpha more **predictably**.

HOW BMLL DATA WORKS FOR OUR CLIENTS

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

Investment Banks & Brokers

- Smart order router & algo wheel optimisation
- Generate trade ideas quicker

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 Treasuries/IRs

- Stock buyback analytics at the most granular level
- Insightful performance and cost analysis for senior stakeholders

BMLL LEVEL 3 DATA

Level 3 data is the only way to understand how markets truly behave

Level 1

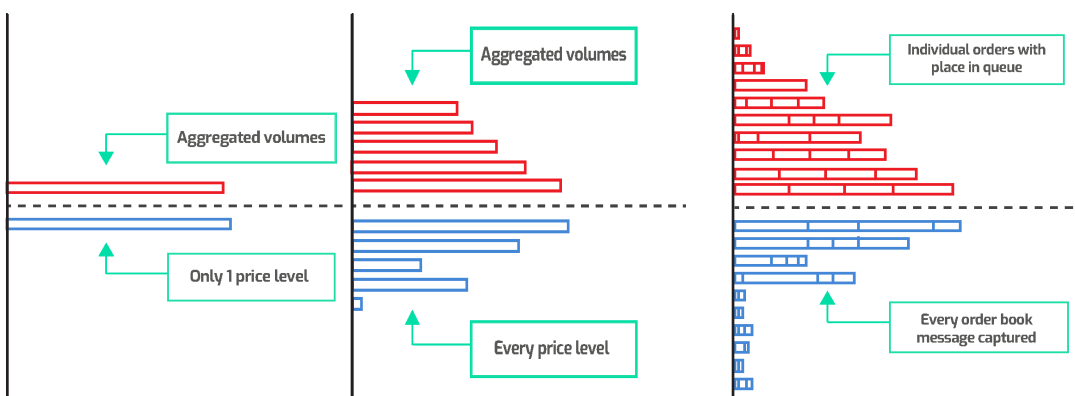
Best bid & offer plus trades

Level 2

Order book by price

Level 3

Full order book with all individual orders



- 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

Major vendors only offer Level 1 or Level 2 historic feeds

Unique to BMLL

Enables meaningful analysis of market participant behaviour

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 65+ venues across Equities, ETFs & Futures with no need for additional licenses

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

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

04. Analytics Generation

We've made deriving insight seamless

Simple Python low-code environment with intuitive libraries & API calls to access the data and derive meaningful analytics

OUR RANGE OF PRODUCTS

3 DELIVERY METHODS TO SUIT YOUR NEEDS

BMLL | Data Lab

Scalable Python research sandbox

- Direct access to a harmonized data warehouse delivers actionable insight and alpha
- Delivered via fully customizable Jupyter lab python environment
- Scalable platform reduces client's time to insight by 95% (versus an on-premise system)

BMLL | Data Feed

API & FTP delivery of the data

- Data & analytics derived from Level 3 historic orderbooks fed from the BMLL Data Lab
- Delivered directly to client production systems to inform better decisions
- Clients focus on the decision making not the feature engineering

BMLL | Vantage

No-code data visualisation tool

- Easily access the most granular Level 3 European and US order book data and analytics, covering 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