

ETF issuers need to know how their products compare to those of their competitors, how effective their liquidity providers are in creating a market for their ETFs, and how their products perform across different venues and currencies.

HOW BMLL DATA WORKS FOR ETF ISSUERS

BMLL provides the ETF ecosystem with access to historical Level 3 order book data and analytics, empowering issuers with valuable insights on the performance of their products.

Liquidity Provider Analytics

- Get the most from your liquidity providers with data-driven analyses of their performance
- Analyse the full liquidity profile of your ETFs
- Go deeper than the spread at touch and look at key performance indicators of your market makers

Competitor Product Analytics

- Analyse how your ETFs perform against your competitors' products
- Analyse how volatility, market impact and depth of liquidity impact volumes
- Identify how liquidity and spread profiles over the day compared with your ETF peers

Venue Comparison Analytics

- Compare your ETFs across multiple venues
- Examine ETF products trading across the different listings, and the currencies
- Leverage a fuller picture of liquidity and market quality

BMLL DATA COVERAGE

BMLL harmonises data from global exchanges, covering ETFs, Equities and Futures.

Venues – 100+ trading venues, ranging from Primary venues, MTF's and RFQs

Asset Class – ETFs, Equities and Futures

Geography – Global coverage across all major developed markets

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

