

Experience the Next Level

BMLL Futures Data 3 Global Exchanges, 1 Harmonised Format

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**.

BMLL LEVEL 3 FUTURES DATA GIVES YOU THE EDGE

BMLL Level 3 Futures Data brings together full depth order book data for all of the major futures asset classes across ICE, CME & Eurex in a harmonised format within a scalable compute environment.

Equity Indices Futures

- Generate more predictive alpha from across Equity Index Futures (main, mini and micro) and the underlying equities and ETFs in a single harmonised format

STIR Futures

- Enhance the predictability of your fills through the unparalleled queue dynamics within BMLL Level 3 Data

Digital Asset Futures

- Get the edge by analysing how Digital Assets Futures and ETFs impact the cash markets, upload your private data and accelerate your time to alpha

Government Bond Futures

- Analyse and test trading strategies in the major government bond contracts across all 3 major exchanges

Commodities Futures

- Improve the research & analysis of your benchmark spread strategies at the most granular level across all exchanges

FX Futures

- Optimise your FX hedging strategies through improved venue and contract selection as well as key market quality and impact metrics

BMLL LEVEL 3 DATA

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

Level 1

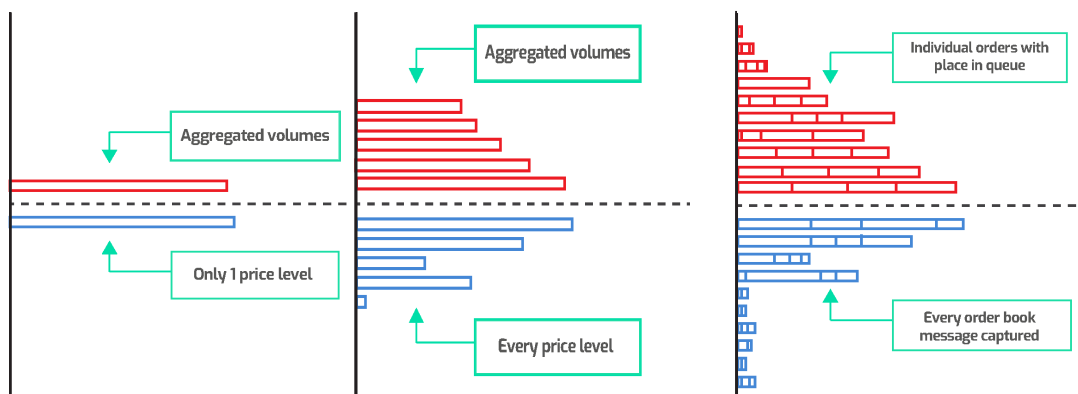
Best bid & offer plus trades

Level 2

Order book by price

Level 3

Full order book with all individual orders



Major vendors only offer Level 1 or Level 2 historical feeds

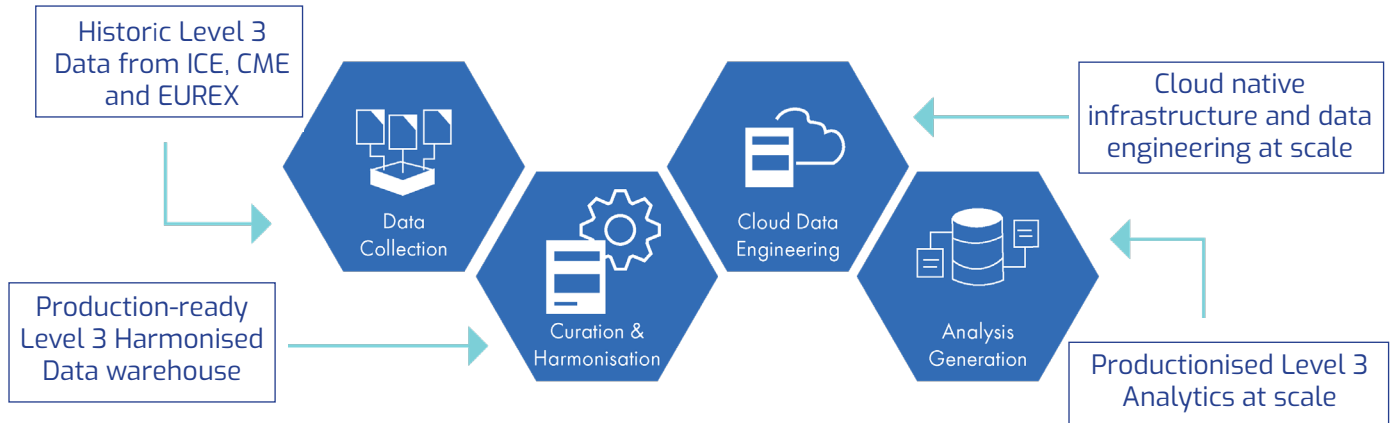
- Managed service for the world's most granular order book data
- Curated & harmonised across all venues & asset classes
- Full vendor of record licenses
- Fully integrates into existing workflows & technologies

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



THE BMLL DATA LAB

The Data Science as a Service platform for the futures markets

- Direct access to a harmonized datawarehouse 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)

The BMLL Data Lab Enhances Your Workflow

Scale:

Reduce time to output with a scalable environment that enables large-scale research to extract value

Simulation:

Calibrate models, test strategies, latency curves and market impact to define optimal order size and placement in our fully configurable framework

Data:

Leverage Level 3 Data to uncover how contracts interact and identify patterns deep within the order book to drive alpha

Harmonisation:

Get deeper insight faster across futures, equities and ETFs in a single harmonised Level 3 format

Upload:

Upload cash / underlying or trade data to analyse the full picture of your trading landscape

Schedule:

Optimise your workflow, connecting research and production systems through automated task scheduling

