Experience the Next Level

BMLL Futures Data 3 Global Exchanges, 1 Harmonised Format

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, 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

Government Bond Futures

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

STIR Futures

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

Commodities Futures

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

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

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

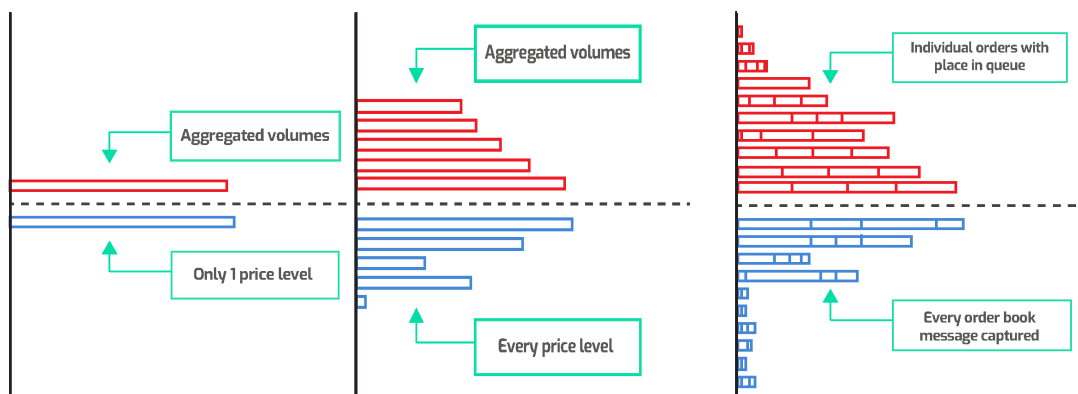Level 3 data is the only way to understand how markets truly behave

Level 1
Best bid & offer plus trades

Aggregated volumes

Only 1 price level

Level 2
Order book by price

Aggregated volumes

Every price level

Level 3
Full order book with all individual orders

Individual orders with place in queue

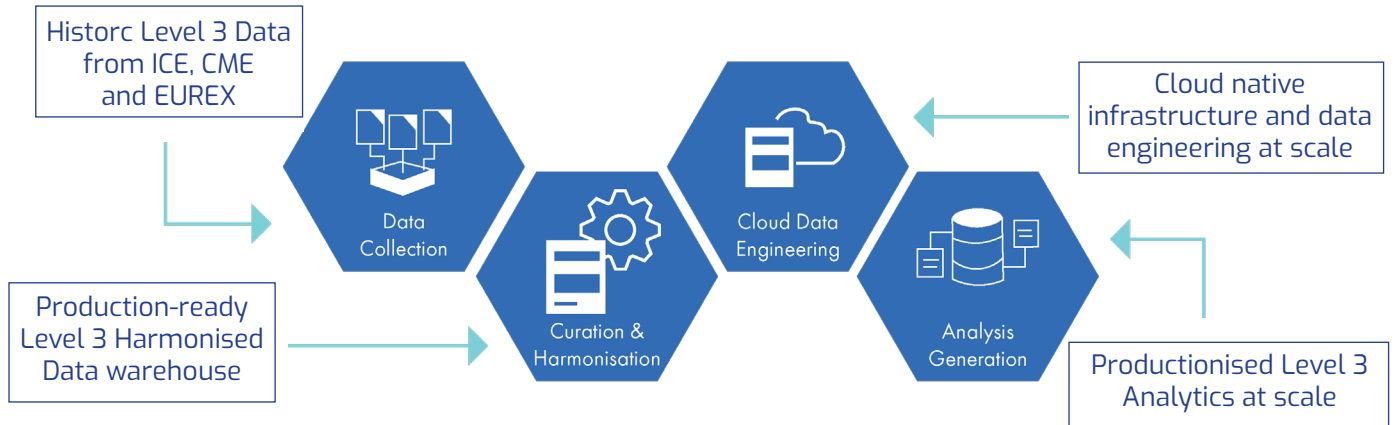Every order book message captured

- 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

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

Historc Level 3 Data from ICE, CME and EUREX

Production-ready Level 3 Harmonised Data warehouse

Data Collection

Curation & Harmonisation

Cloud Data Engineering

Analysis Generation

Cloud native infrastructure and data engineering at scale

Productionised Level 3 Analytics at scale

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

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

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

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

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

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

British Assessment Bureau
UKAS MANAGEMENT SYSTEMS 8289
ISO 27001 INFORMATION SECURITY MANAGEMENT

aws PARTNER Financial Software Competency

aws PARTNER ML Software Competency

aws PARTNER Data & Analytics Software Competency

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