BMLL Data Feed - Futures

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BMLL Data Feed - Futures delivers high-quality, fully normalised historical futures data to accelerate strategy development, backtesting, execution analysis, and market structure insight. Covering Level 1, 2, and 3 order book data across global futures venues, it delivers research-ready data without the burden of data engineering, cleaning, or normalisation, simplifying insight generation while preserving full raw-data fidelity.

Datasets

Level 3: Full depth-of-book data, capturing every order add, modify, cancel, and trade with nanosecond precision. Build precise liquidity, queue position, and order flow models without exchange-specific parsing.

Level 2: Aggregated order book data across price levels to study liquidity distribution, book dynamics, and short-term microstructure. Supports execution analysis, market impact modelling, and intraday strategies.

Level 1: Top-of-book data tracking best bid/offer dynamics, spread evolution, and quote updates. Ideal for monitoring market conditions and modelling trading signals.

Trades: Executed trades to analyse volume, price formation, volatility, and intraday behaviour. Supports backtesting, profiling, and measuring market impact.

Statistics: Aggregated metrics, including open interest, total and block volumes, and settlement prices. Enables quick analysis of liquidity and trading behaviour across global venues.

Use Cases

Buy-Side: Backtest strategies, optimise execution, assess liquidity around events, and perform post-trade impact analysis.

Sell-Side: Design and test execution algorithms, analyse queue competition, adverse selection, and liquidity provision.

Exchanges & Market Structure Teams: Monitor depth, resiliency, and order flow, benchmark market quality, and assess market structure or fee changes.

Features

- Comprehensive Coverage: ASX 24, CME, Eurex, Hong Kong, ICE, JSE.
- Fully Normalised: Raw exchange data converted into a consistent schema across venue, asset class and time.
- Deep History: Multi-year historical data; see BMLL market data coverage page for venue and contract details.
- Implied Prices: Identified where provided, including size contribution.
- Market State: Normalised trading phase (14 values) on a per-listing basis with exchange descriptions.
- High-Precision Timestamps: Nanosecond / microsecond precision.
- Delivery: API / Azure / S3 / SFTP / Snowflake.

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