BMLL

Experience the Next Level
Exchanges and Trading Venues

bmlltech.com

BMLL enables exchanges and trading venues to compete better with their peers by providing high-quality historical market data. Using BMLL market data and analytics enhances market microstructure research, incentivises market makers, and supports the development of effective products.

HOW BMLL DATA WORKS FOR THE EXCHANGES AND TRADING VENUES

Enhance Microstructure Research

- Gain a harmonised view of trading activity across diverse trading mechanisms and venues to make the most informed trading decisions.

- Effectively benchmark your venue's performance against peers by utilising a range of pre-computed venue quality metrics such as fill probability, time at N/EBBO, and order mean resting times

- Using the most granular market data, publish thought leadership containing unique insight-driven to promote your venue and products

Improve Market Maker Monitoring

- Optimise liquidity provision using full-order book data to generate the most informed market maker incentivisation decisions

- Enhance market maker benchmarking by combining your venue's liquidity provider data with harmonised cross-venue Level 3 Data

- Monitor market maker compliance with regulatory obligations and market integrity rules by utilising a complete record of historical trading activity

Inform Product Development

- Simulate the performance of new products under various market conditions by accessing a high-quality historical data feed

- Improve risk management by using a complete view of historical trading activity to accurately track and predict the price and volatility of underlying assets

- Promote exchange-traded products utilising an independent third-party data provider to analyse performance against your peers

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

British Assessment Bureau
UKAS MANAGEMENT SYSTEMS
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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