

BMLL Level 1 Quotes

High-Quality Level 1 Tick History Data for All Major Equity Venues

bmlitech.com

BMLL Level 1 Quotes provides a historical Best-Bid-Offer market dataset, available event-by-event. It provides the best price, size and number of orders, enabling users to make more informed trading decisions.

CHOOSING LEVEL 1 QUOTES FROM THE HISTORICAL LEVEL 3 DATA SPECIALIST

BMLL Level 1 Quotes is derived from BMLL Level 3 Data. As the T+1 Level 3 Data provider, BMLL has industry-leading normalisation and harmonisation data engineering processes. Traders, quants and researchers gain the cleanest order book data available anywhere in the capital markets.

BMLL LEVEL 1 QUOTES SUPPORT A BROAD RANGE OF USE CASES

Buy-Side

Accelerate your research, backtesting, and transaction cost analysis (TCA) by using the highest quality consolidated data feed

Sell-Side

Backtest your execution algos and smart order routers. Demonstrate best execution to clients using historical data based on the top of the order book

Exchanges

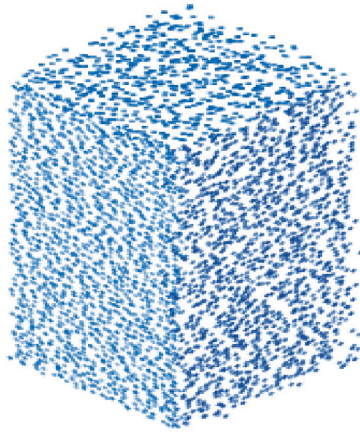
Contextualise the trading venue landscape by using a Level 1 feed

BMLL LEVEL 1 QUOTES PROVIDES AN ACCURATE VIEW OF THE MARKET

- Highly granular Level 1 tick history data for 75+ equity venues
- Top of the order book, aggregated by price, available tick-by-tick
- Bid and ask prices, sizes and number of orders included
- Nanosecond or microsecond precision timestamps, based on order matching engines
- Data available from 2013 (venue dependent)
- Delivered by Flat File

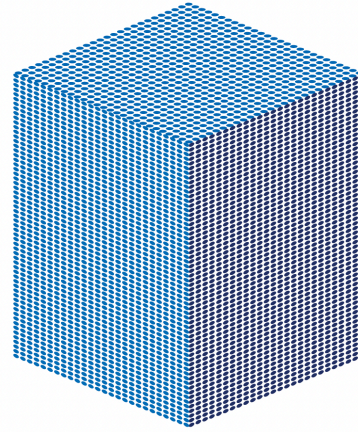
WE'VE DONE THE DATA ENGINEERING SO YOU DON'T HAVE TO

- Packet loss & missing fields
- Trade condition codes not normalised
- MMT flags not provided



STANDARD INDUSTRY LEVEL 1 DATA

- Standard normalisation layer strips out vital information from rich data sets
- Standard Data parsers are unable to handle every edge-case and rate event across each venue
- Lack of single harmonised data schema across all venues and asset classes results in information loss

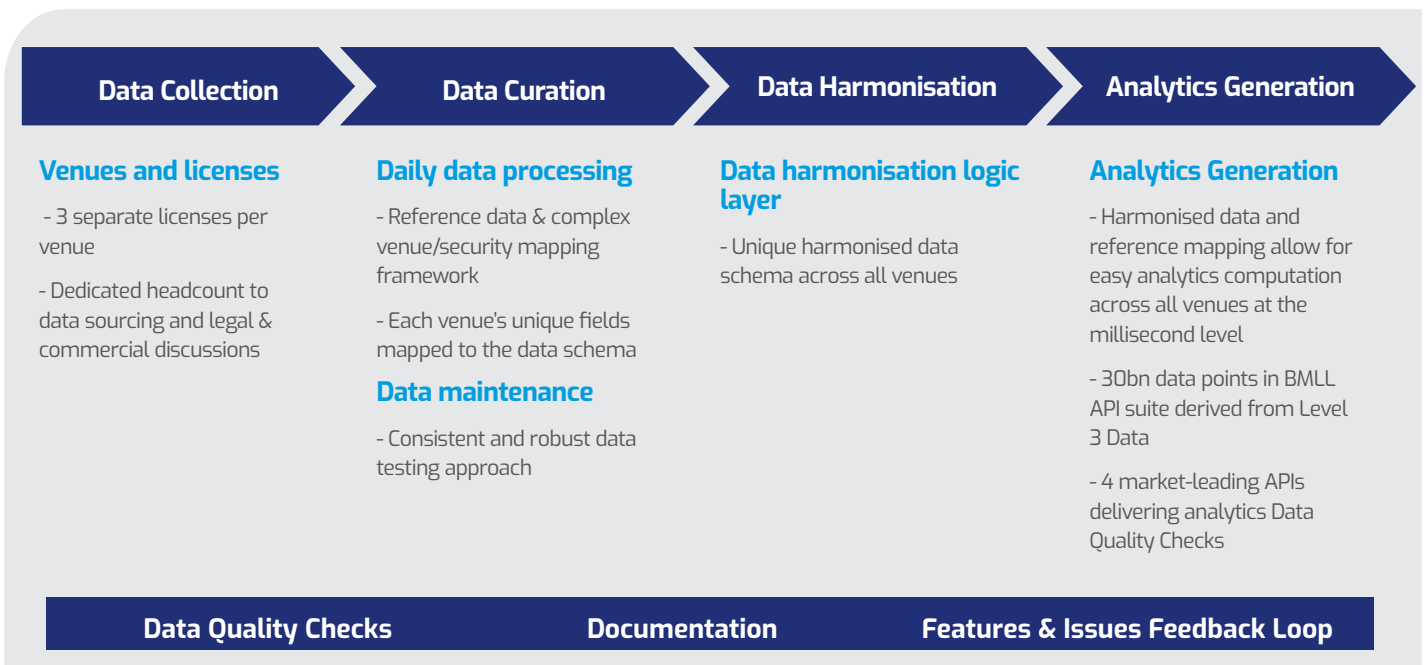


- 75+ venues across Equities & ETFs
- No need for additional licences
- Derived raw exchange data, all data collected from venues is harmonised

BMLL HARMONISED LEVEL 1 DATA

- High-precision timestamps directly from the exchange
- Production quality data parsers handle every edge-case and rare event across each venue
- Every unique field from each venue without information loss from packet capture data
- BMLL continuously improves the quality of its data. New features are constantly added as required

THE BMLL FULLY MANAGED DATA COLLECTION AND CURATION PROCESS



BMLL LEVEL 1 QUOTES IS AVAILABLE VIA SFTP

