

BMLL LEVEL 2 DATA

Highly Granular Level 2 Tick History Data (Market by Price) for
All Major Equity Venues

bmlitech.com

BMLL Level 2 Quotes provides 10 levels of market depth, aggregated by price, available event-by-event. It provides an in-depth understanding of historical market activity, enabling users to make more informed trading decisions.

CHOOSING LEVEL 2 DATA FROM THE HISTORICAL LEVEL 3 DATA SPECIALIST

BMLL Level 2 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 2 QUOTES SUPPORTS A BROAD RANGE OF USE CASES

Buy-Side

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

Sell-Side

Backtest your execution algos and smart order routers using a greater depth of book. Demonstrate enhanced best execution to clients using ten levels of historical data.

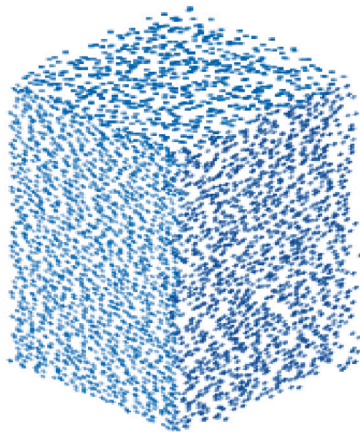
Exchanges

Contextualise the trading venue landscape at depth by using a Level 2 feed.

BMLL LEVEL 2 QUOTES PROVIDES AN ACCURATE VIEW OF THE MARKET

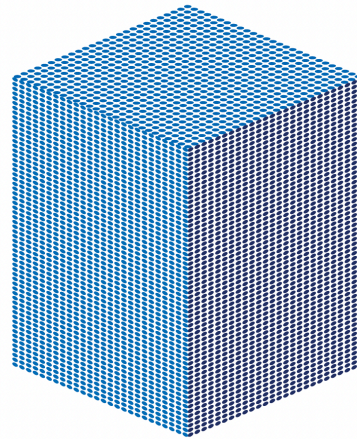
- Highly granular Level 2 tick history data (Market by Price) for 75+ equity venues
- 10 levels of market depth, aggregated by price, available tick-by-tick
- Bid and ask prices, sizes and number of orders included
- Nanosecond or microsecond precision timestamps, based on order-matching engines
- Data available from 2013 (venue dependent)
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WE'VE DONE THE DATA ENGINEERING SO YOU DON'T HAVE TO



STANDARD INDUSTRY LEVEL 2 DATA

- Standard normalisation layer strips out vital information from rich data sets
- Standard Level 2 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

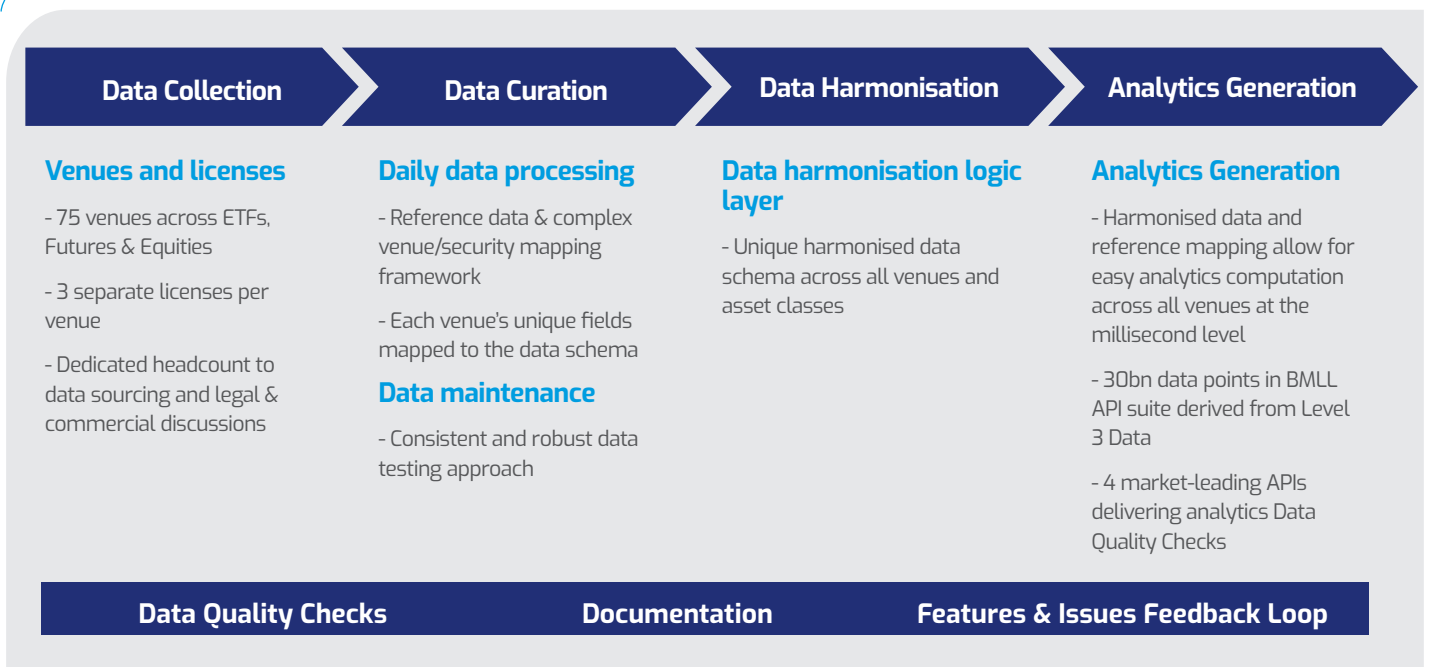


- 75+ venues across Equities & ETFs
- No need for additional licences - 10 price levels. Detailed auction data
- Derived raw exchange data, all data collected from venues is harmonised

BMLL HARMONISED LEVEL 2 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 added as required

THE BMLL FULLY MANAGED DATA COLLECTION AND CURATION PROCESS



BMLL LEVEL 2 QUOTES IS AVAILABLE VIA SFTP OR SNOWFLAKE

