

Best-in-class real-time and historical data

Powered by QuantHouse & BMLL

bmlitech.com

High-quality real-time and historical data services

Combining historical and real-time data is a cost- and labour-intensive exercise for market participants, who have had to clean and map market datasets. The QuantHouse and BMLL partnership combines high-quality real-time and historical datasets with automated data mapping, enabling clients to focus on value-added tasks such as optimising trading strategies and improving surveillance and compliance processes in real-time trading environments.

Overview

- Fully automated daily mapping via QuantHouse X-Linking Service.
- Combined high-quality real-time and historical market dataset offering.
- Mapping based on QuantHouse and BMLL common identifiers (bmlL_ListingId and bmlL_InstrumentId).
- Delivered as a flat file or injected directly into a client's referential data via SFTP and AWS S3.
- Coverage across Global Equity, ETF and Futures.

Example mapping

QH-BMLL mapping files sample

QHID, QH EID, BMLL ListingId, BMLL InstrumentId

```
306934372, 1305, 371536, 323847
752885080, 1278, 366218, 350001333
1003440036, 1026, 557286814, 557593961
```

Subscription server enrichment sample

```
instr # 478/1001380 = 1003440036
PriceCurrency      string(AUD)
Symbol             string(BHP)
Description         string(BHP GROUP FPO [BHP])
SecurityType       string(CS)
FOSMarketId        CHIA
CFICode            string(ESXXXX)
SecurityStatus     1=Active
InternalCreationDate Timestamp{2023-03-25 03:25:44:784}
InternalSourceId   uint16(835)
InternalEntitlementId CHA
PrimaryMIC         string(XASX)
LocalCodeStr       string(BHP)
ForeignMarketId    string(XASX)
ISIN               string(AU000000BHP4)
SEDOL              string(6144690)
OperatingMIC       string(CHIA)
BMLL_ListingId     uint64(557286814)
BMLL_InstrumentId uint64(557593961)
```

Client benefits

- **Generate predictive insights:** Combining two complete, reliable and accurate datasets ensures that the models are backtested and deployed effectively.
- **Save cost and time:** Removing the need to maintain symbology mapping or manage historical datasets.
- **Reduces operational risk:** An automated process reduces the risk of errors in symbology mapping, creating risk across the trading workflow.
- **Scale insights:** Coverage across 100+ trading venues across Equity, ETFs, and Futures enables users to easily validate new markets.