

Experience the Next Level

Sell-Side

bmlitech.com

BMLL enables sell-side institutions to better compete with their peers by providing historical data and analytics. Using BMLL market data and analytics, sell-side firms can optimise SORs/algorithms, generate comprehensive execution analysis and develop industry-leading thought leadership.

HOW BMLL DATA WORKS FOR THE SELL-SIDE

Optimised SORs/Algorithms

- Tune SORs/algorithms to optimise order execution using the historical and consolidated view of prices, trades and venue quality
- Develop AI/ML-powered SORs/algorithms that use high-quality historical data to adapt to hidden liquidity, market timing, and market direction signals
- Ensures that SORs/algorithms accurately assess market conditions and adjust routing strategies based on factors such as volatility, liquidity constraints, and time to execution

Enhanced Execution Analysis

- Demonstrate execution performance in detail by utilising granular historical market data to provide a comprehensive view of market quality
- Conduct comprehensive TCA to optimise execution and minimise trading costs by accessing full-depth market data containing detailed trades and market conditions
- Evaluate and improve execution strategy performance under various market conditions using high-quality historical data

Improved Market Microstructure Research

- Examine market microstructure dynamics using granular historical market data to improve business decisions and product development
- Differentiate your offerings from competitors by generating industry-leading thought leadership and marketing using full-depth pricing and trades data
- Evaluate regulatory change on market quality, efficiency, and stability over time by using detailed and complete historical data

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

