

# Enhancing Systematic Trading Workflows

**BMLL**

bmlitech.com

BMLL, the leading historical data specialist, provides Level 1, 2, and 3 market data and analytics for Equities, ETFs, Futures and Options to the capital markets. BMLL's high-quality dataset removes the cost and labour-intensive burden of data collection, management, storage, and analytics generation, enabling firms to focus on value-additive tasks such as generating trading strategies, optimising executions, and market structure research.

## How BMLL Datasets Enhance Workflows

- **Develop and optimise trading strategies:** Full-depth order book data containing trade information, including trade flags, classification, and market state information, enable traders to generate new or improve existing trading ideas.
- **Independently validate market data feeds:** Coverage across Global Equities, ETFs, Futures, and Options combined with a harmonised data schema enables quant research teams to independently validate their internal market data feeds.
- **Conduct insightful market microstructure research:** Granular market datasets and analytics combined with a rich documentation library and robust research tooling enable researchers to conduct insightful research efficiently.
- **Enhance execution analysis:** A normalised view of all trades across venues and mechanisms with trade IDs enables traders to benchmark trade performance effectively.
- **Improve surveillance workflows:** A harmonised view of market activity and a record of every order, with order IDs, enables surveillance teams to contextualise spurious orders with prevailing market conditions.

## BMLL Data Coverage

BMLL collects, harmonises, stores and manages data.

**Venues** – 100+ trading venues across Primary venues, MTFs and TRFs.

**Asset Class** – ETFs, Equities, Futures and Equity Options (OPRA).

**Geography** – Global coverage across all major developed markets 99% of the MSCI World Index ADV.

## 3 DELIVERY METHODS TO SUIT YOUR NEEDS

### **BMLL** | Data Feed

**High-quality Level 3, 2, and 1 historical datasets and analytics**

- Data and analytics derived from Level 3 historical order books.
- Delivered via API, SFTP, S3, Azure Storage, Snowflake and kdb+ to client production systems.
- Fully-managed datasets significantly reduce the time to insight.

### **BMLL** | Data Lab

**A Python research environment**

- Cloud-based environment providing scalable computing and research tooling.
- Access to a library of all BMLL's datasets and analytics.
- Pre-configure data Infrastructure scales internal data science capabilities.

### **BMLL** | Vantage

**Powerful market microstructure visualisation tool**

- Access all BMLL-derived analytics and datasets.
- Simple charting tool enables insights to be generated easily.
- Intuitive no-code data analysis provides granular insights immediately.