

# **Experience The Next Level**

Level 3 Historic Data and Analytics for the Capital Markets.

BMLL clients access full depth orderbook data, empowering them to make more informed decisions on the markets they trade and venues they run. They drive increased flow to their traders, back-test and launch new products, and generate alpha more predictably.

# HOW BMLL DATA WORKS FOR OUR CLIENTS

Capital markets participants access Level 3 Data, in a lowcode environment, to gain deeper insights into market behaviour and make more informed decisions

#### **Investment Banks & Brokers**

- Smart order router & algo wheel optimisation
- Generate trade ideas quicker

#### **Exchanges & Trading Venues**

- Implicit cost of trading analysis
- New product development

#### **Asset Managers**

- Trading & portfolio optimisation
- Data & research cost optimisation

#### **Hedge Funds**

- Accelerated alpha & predictive feature generation
- Portfolio & execution analytics

#### **ETF** Issuers

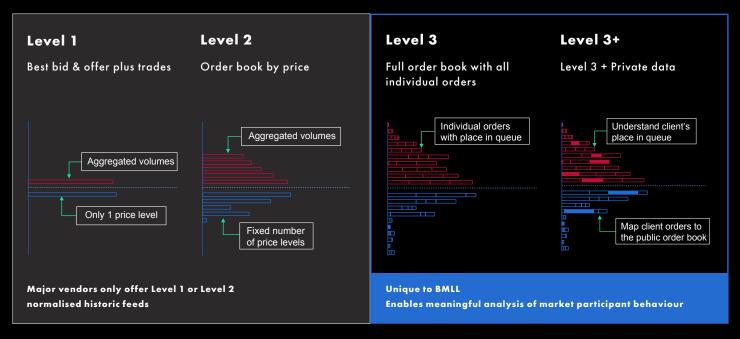
- Competitor & liquidity benchmarking
- New product analysis

#### **Trading Platforms & Data Vendors**

- Peer benchmarking & analysis
- New product development

# **BMLL LEVEL 3 DATA**

Level 3 data is the only way to understand how markets truly behave



### DATA SCIENCE AS A SERVICE

Data collection, curation and engineering at scale as a managed service

### **01 Data Collection**

#### We bring the data, so you don't have to

Packet capture Level 3 Data from 65+ venues across Equities, ETFs & Futures with no need for additional licenses

# **02** Curation & Harmonisation

#### Near-perfect data

A single harmonised data schema across all venues & asset classes that contains every single unique field from each venue without information loss

# **03 Cloud Data Engineering**

## We've done the engineering, so you can focus on delivering output

Cloud engineering that dramatically improves research & analysis performance and enhances speed to output

# **04 Analytics Generation**

#### We've made deriving insight seamless

Simple Python low-code environment with intuitive libraries & API calls to access the data and derive meaningful analytics

# **OUR RANGE OF PRODUCTS**

3 delivery methods to suit your needs

# ABMLL Data Lab ABMLL Data Feed ABMLL Vantage

#### Scalable Python research sandbox

- Direct access to a harmonized data warehouse delivers actionable insight and alpha
- Delivered via fully customizable Jupyter lab python environment
- Scalable platform reduces client's time to insight by 95% (versus an on-premise system)

#### API & FTP delivery of the data

- Data & analytics derived from Level 3 historic orderbooks fed from the BMLL Data Lab
- Delivered directly to client production systems to inform better decisions
- Clients focus on the decision making not the feature engineering

#### No-code data visualisation tool

- Easily access the most granular Level 3 European and US order book data and analytics, covering 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