

# 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

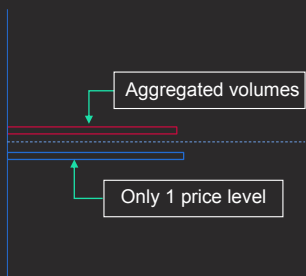

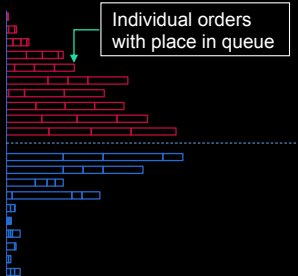
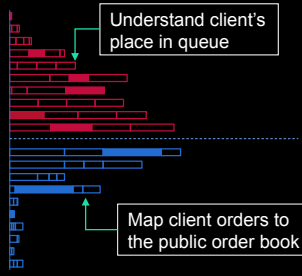
- Competitor & liquidity benchmarking
- New product analysis

### Trading Platforms & Data Vendors

- Peer benchmarking & analysis
- New product development

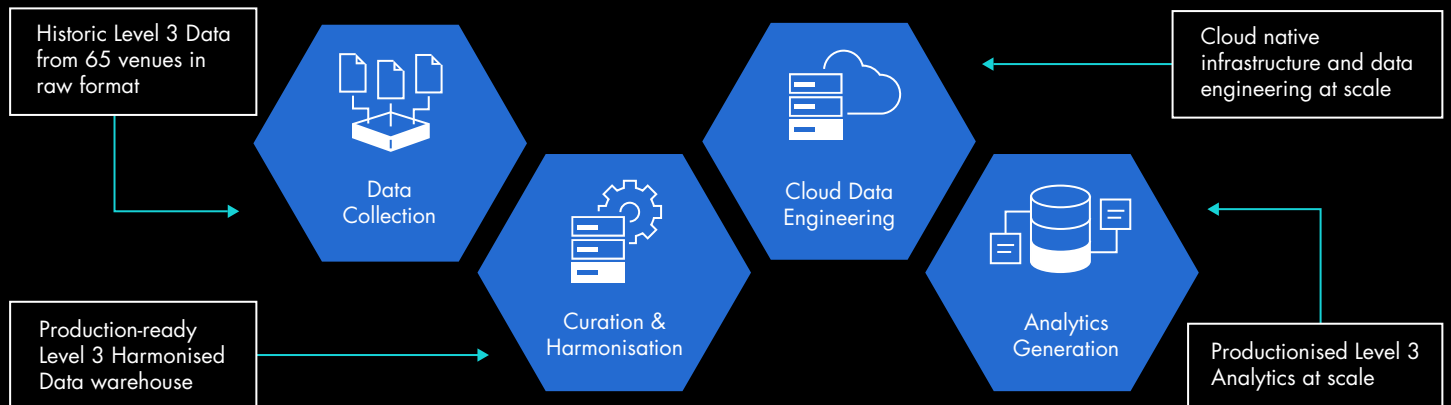
## BMLL LEVEL 3 DATA

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

Level 1	Level 2	Level 3	Level 3+
Best bid & offer plus trades	Order book by price	Full order book with all individual orders	Level 3 + Private data
 <p>Aggregated volumes</p> <p>Only 1 price level</p>	 <p>Aggregated volumes</p> <p>Fixed number of price levels</p>	 <p>Individual orders with place in queue</p>	 <p>Understand client's place in queue</p> <p>Map client orders to the public order book</p>
<p>Major vendors only offer Level 1 or Level 2 normalised historic feeds</p>		<p>Unique to BMLL Enables meaningful analysis of market participant behaviour</p>	

# DATA SCIENCE AS A SERVICE

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



## OUR RANGE OF PRODUCTS

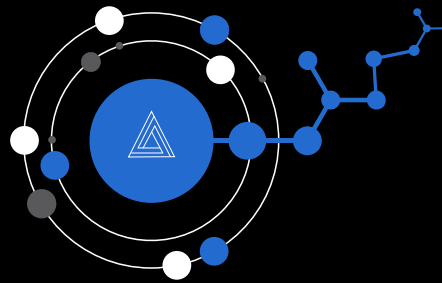
*3 delivery methods to suit your needs*



### **BMLL Data Lab**

*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)



### **BMLL Data Feed**

*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



### **BMLL Data Viz**

*Visual components for white-labelling*

- Data & analytics to showcase actionable insight integrated into trading workflows
- Clients deploy BMLL visuals into their E/OMS, combining historic insight and real-time trading
- Delivered as components in existing workflows or as standalone dashboards