

# Data Use Cases

## O/EMS & Data Vendors

H1 2020

# Enhance the value you deliver to your clients and drive yield through our data & analytics solutions



BMLL can dramatically enhance the value of your data and analytics solutions with clients

Improve the value of your solution with clients with our granular data and ML capabilities integrated directly into your client's workflows. Enhance your existing data packages with our analytics built on granular level 3 data, delivering value to your clients they have never had access to before. Our data and analytics will supplement your clients workflows across front, middle & back office functionalities.

## Portfolio composition analytics

- Screen the data & analytics that matter at a portfolio level
- Track the metrics and generate alerts when thresholds are reached
- Reduce exposure to costly beta through portfolio level analysis

## Implicit cost of trading

- Understand your true cost of trading across venues analyzing granular L3 data to identify real liquidity
- Leverage the power of full order book data in an easily consumable format

## Enhanced execution monitoring

- Optimise algorithmic performance & order routing, track order progress throughout the book and across venues
- Minimise your algorithms' impact on the market and mask predatory behaviour

## Alternative pricing data and analytics

- Consume highly correlated alternative pricing data strategies directly into production systems
- Drive increased alpha with analytics independently validated for predictive power

## Venue benchmarking & analytics

- Leverage full depth order book data to track market share & competition across meaningful metrics
- Track product market share & create alerts when market share crosses threshold levels

## Enhanced risk model inputs

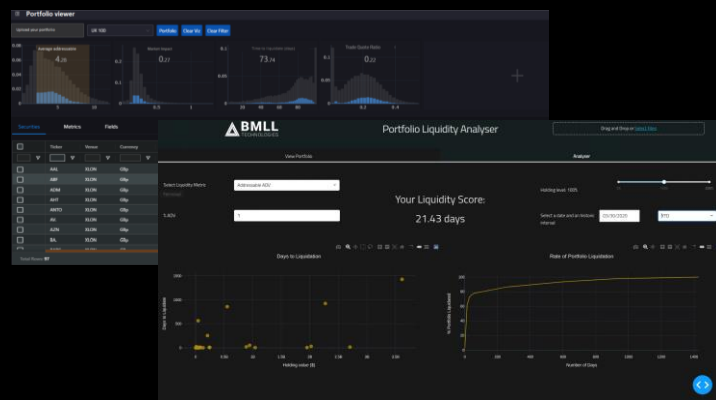
- Deliver more accurate FRTB metrics by leveraging BMLL's granular market data & scalable computational resource to scale metric generation

Examples in following slides



## Portfolio & execution analytics

Enhanced analysis of your portfolio



Enhance your portfolio | Leverage full depth analytics to enhance & track your portfolio



Leverage full depth order book to uncover hidden insight in the depth of book that materially affects the liquidity, risk and return profile of your portfolio. Embed predictive alpha analytics into visual components that provide portfolio managers with actionable insight in an interactive tool they can use to monitor their portfolio.

Supplement your portfolio analytics with quantitatively driven visual tools that highlight the insight needed to outperform



## Pre-calculated predictive inputs

Visualise hidden predictive signals in full order book data

Deploying BMLL pre-calculated metrics derived from the full order book into model results a **>1.8 Sharpe ratio** and **54% outperformance vs. FTSE100 benchmark returns**

Model ingested BMLL Level 2 & 3 features then trained on 3 years of Level 3 LSE order book data covering FTSE100, over the test period the model outperformed by 54% versus the FTSE100 benchmark

BMLL offers multiple delivery mechanisms for our suite of predictive analytics that feed directly into your tools

Model metrics	Data level
Auction price dislocation	L1
Average volume imbalance	L2
Average order resting times	L3
Intraday volatility	L1
Liquidity around BBO	L2





## Enhanced execution metrics



Enhanced execution strategy | Measure the quality of the markets you trade to optimise execution strategy



Leverage the full depth order book via a data feed that distills the noise and focuses on the metrics that matter to your execution criteria. Track these metrics across venues and liquidity pools to get the best execution for your trade.

Get all the benefit of a full quant research department in the form of an easily consumed analytics feed direct to production systems & dashboards.



## Benchmark the “true” cost of trading

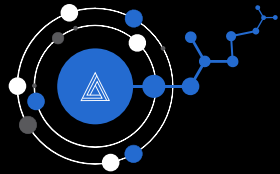


Visualise implicit cost of trading | Leverage full depth order book to analyse the “true”/ implicit cost of trading size on your venue vs. peers

Identify key blockers to liquidity (e.g. Iceberg orders) and their impact on the true cost of trading size on your venue. Drive flow to venues’ different products by benchmarking implicit cost against peers. Analyse the impact of stressed market situations on cost of trading, simulate the impact of longer term structural changes.

Programmatically simulate the impact of structural market change on implicit cost of trading for your venue

# Ultimate choice | We offer 3 delivery mechanisms for our data & analytics tailored to your needs



## BMLL Data Feed

API & FTP delivery of the data

- The power of the LAB in a derived data feed. Data & analytics fed directly from our Platform to your systems delivering you insights you trust
- Consume the data and analytics that informs better decisions delivered directly to production systems
- Focus on the decision making not the feature engineering
- Available via API and SFTP



## BMLL Data Viz

Visual components for white-labelling

- Data & analytics with a visual punch. Showcase actionable insight and analytics to your clients, in your systems, powered by our Platform and Data Lake
- Deploy white-labelled visuals that showcase your capabilities to your clients and management
- Delivered either as built-in widgets and components into existing workflows or as standalone dashboards



## BMLL Data Lab

Scalable python research sandbox

- The weapon of choice for sophisticated quants & researchers seeking alpha and actionable insight through direct access to the BMLL Platform & Data Lake
- Shorten your time to insight with our scalable platform, reducing time spent waiting for analysis to run
- Scale your research deploying clusters of nodes and schedule your output to run at will
- Delivered via fully customizable Jupyter lab python environment



[Get in touch for specs](#)



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# Next Steps | Journey to BMLL's data and analytics



## Initial scoping discussions (1-2 weeks)

### Understanding your needs

- Use case suitability assessment
- Product need mapping

### Initial technical requirements

- Research and data on boarding processes
- Data delivery preferences discovery

### Detailed documentation

- Access to all required documentation

## Initial trial period (4 weeks)

### Free access to most relevant product

- Test your conviction and understand the opportunity more clearly

### Ongoing support from BMLL technical team

- Support from our sales and data science team

## Proof of Concept (1-3 months)

### Full PoC onboarding onto relevant product

- Technical delivery mechanisms implemented
- Cloud usage allowances and frequencies tailored

### Dedicated technical support

- Support from our sales and data science team

### Extension of product usage and users as required

- Implement workflows and test production output to ensure alignment in operational outcomes

## Ongoing contract (12-18 months)

### Full onboarding onto relevant product

- Expanded data and analytics access based on needs technical delivery mechanisms
- Cloud usage allowances aligned with enterprise production requirements

### Dedicated technical support

- Our world class support and data science team will be there every step of the way making sure you succeed

### Continuously monitor and evaluate business drivers and outcomes

- Ensuring customer success in any implementation or enterprise agreement is of the utmost importance to us. When you succeed, we succeed and we strive grow together with our clients

# Get in touch to find out more



To find out more about how our data and analytics solutions can help you please get in touch with us at [info@bmlitech.com](mailto:info@bmlitech.com)



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