

Data Use Cases | Investment Banks & Brokers

H1 2020

Improve the quality and speed of your insight through a cost effective, scalable managed data & analytics service



BMLL solves your most pertinent pain points by enhancing your data and analytics processes.

Our data and analytics will make your quants more effective and help them deliver better alphas, faster and at a lower price point. By leveraging our suite of data & analytics products, that effectiveness can be shared across the franchise in data driven analytics feeds and visualisation packages delivering you advantage for a suite of use-cases across Equities, ETFs & Futures

Accelerated signal generation

- Improve research speed to trading signal by 95% by using BMLL's cloud native technology versus standard on-premise technology stack
- Run full market analyses in parallel in minutes not hours

Pre-calculated predictive features

- Derive highly correlated alternative pricing data strategies and feed them directly into production systems
- Our L3 data and easy to use tooling will enhance your quest for alpha signals

Harmonised cross-venue L3 data sets

- Optimise algorithmic performance & order routing across multiple venues with BMLL's unique harmonised L3 data format
- Effortlessly query and leverage the power of full order book across multiple venues

Data & research cost optimisation

- Reduce the cost of running a data intensive research function by outsourcing data engineering, processing and storage to us
- Free up valuable quant resource from data engineering tasks

Data driven sales insight

- Deliver impactful market insight to your clients driving flow to your trading desks
- Leverage the power of L3 data to prove the liquidity and pricing of your SI & dark pools to clients

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



Accelerating signal generation from 16hrs to 45 mins

BMLL worked with the quantitative research division of a global investment bank looking at deriving a trading signal from 4 years of FTSE100 data on the level 3 orderbook for a single metric. Running this computation serially took the bank 16 hours on an in-house on-prem stack. BMLL ran that analysis using a 20 node cluster (1280 virtual CPUs) in 45 minutes, including 10 minutes to generate the cluster.

With this enhanced workflow the researcher was able to iterate on their model 45x more than on an on-premise stack, thus improving output efficiency by >95%



Accelerated research generation

Deploying BMLL pre-calculated metrics derived from the full order book into model results in 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



Pre-calculated predictive inputs

Uncovering hidden signals in L3 data

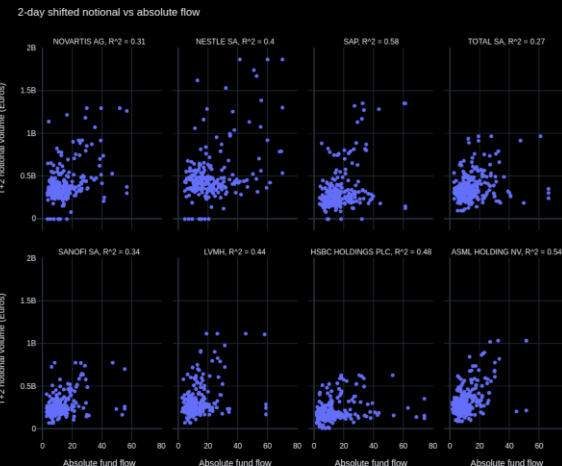
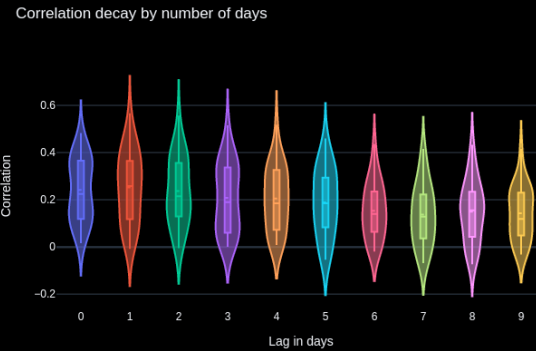
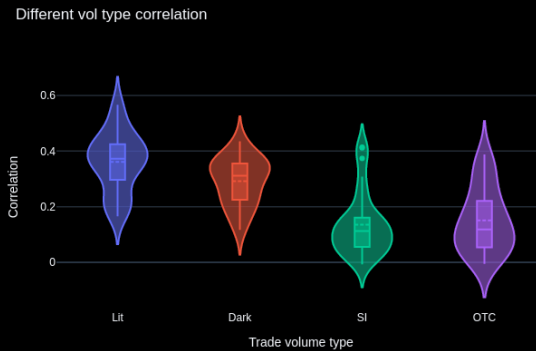
| Model metrics | Data level |
|-----------------------------|------------|
| Auction price dislocation | L1 |
| Average volume imbalance | L2 |
| Average order resting times | L3 |
| Intraday volatility | L1 |
| Liquidity around BBO | L2 |





Optimise algorithm performance

Combine your data with BMLL's granular data lake



Drive flow volumes | Overlay execution data with L3 data to optimise cross venue liquidity provisioning & sourcing

Combine algorithm execution & order data with granular market data across different liquidity venues to optimise the liquidity you provision to clients, driving better end prices and more flow to your desks

BMLL's harmonised format allows seamless multi-venue analysis in a few lines of code scaling horizontally for deep insight generation



Reduce your client beta | Overlay client flows with L3 data to supplement predictive client analysis

Supplement client flow data with granular L3 orderbook data across multiple venues and markets to identify key behavioural patterns that lead to extra alpha or cost-effective beta mitigation

BMLL's ML analytical libraries allow for enhanced pattern recognition and predictive power when combined with our harmonised granular data and unlimited cloud compute

Predict the alpha | Drive flow by overlaying fund flows with L3 data to predict future price & volume activity for your clients

Overlaying anonymized fund flow activity with the full depth order book, has proven to be a statistically relevant predictor for future volume and price movements. This powerful insight can be delivered to your clients through existing SDP/ research channels driving flow to your desks

Detailed time stamps & single harmonised market data format allows for scalable analysis across regions & asset classes increasing cross-regional predictability. Multiple choice of delivery mechanism for the data to your end clients.

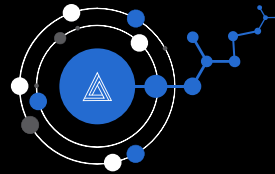
Ultimate choice | We offer 3 delivery mechanisms for our data & analytics tailored to your needs



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



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



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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



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