



BMLL clients access **full depth orderbook data**, empowering them to make more informed decisions on the markets they trade.

BMLL delivers the highest quality data source; highly granular data and robust collection, curation, quality check and documentation methods to ensure that the data is complete.

## Experience the Next Level

### HOW BMLL DATA WORKS FOR QUANTS

*BMLL provides sophisticated quants with the highest quality derived data source available.*

They gain easy access to full depth of order book including Level 3 data via our Data Science as a Service solution, and the BMLL data dictionary ensures quants can quickly reference what they need. Robust quality checks and advanced data processing are included. With BMLL’s scalable managed data & analytics service your quant team can:

- Improve and control your database behaviour by eliminating unpredictability, enhance quality check and validation process, therefore, maximise time and effort for alpha generation.
- Optimise the alpha generation process at a lower price point than before. Unlock patterns in market behaviour, enhance signal detection and optimise algorithm performance at a fraction of the cost of building the capabilities in-house.

### OUT OF THE BOX “DATA SCIENCE AS A SERVICE” FROM BMLL

*The data engineering is done so you can focus on your business*



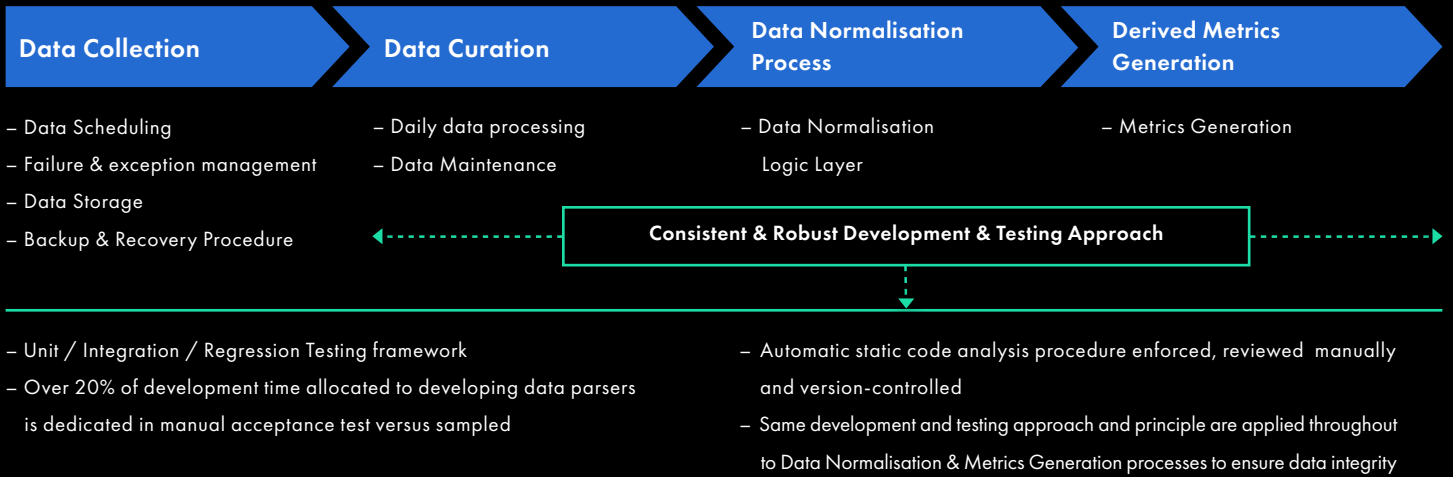
### BMLL EQUITIES & ETFs ANALYTICS ACROSS EUROPE AND USA:

*Derived from every single insert, modify, execute or delete order message across every venue, available at daily and intra-day resolution. Create data packages to suit your needs or choose from BMLL pre-packaged bundles:*

- Pre-Trade Insights
- Order & Placement Statics
- Auction & Price Statistics
- Book Depth Analytics
- Liquidity Analytics
- Venue Quality
- Trade Classification

# DATA QUALITY PRACTICES AND PROCESS

*BMLL enforces a 4-step process from raw data collection to metrics generation*



## Data Quality Checks      Documentation      Features Feedback Loop

## DOCUMENTATION AND THE BMLL DATA DICTIONARY

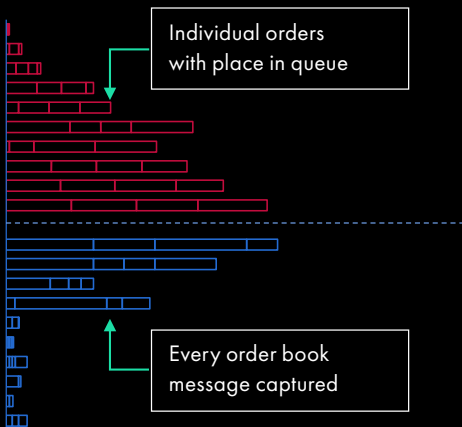
*The BMLL Data Dictionary is a complete reference guide to navigate and explore the BMLL Data Feed and gain full insights into full depth of order book. It includes definitions and calculations of all BMLL Data Feed metrics.*

- Covering datasets, analytical capabilities, underlying technology and the wider context of market microstructure, limit order book research and associated machine learning techniques.
- BMLL documentation provides a comprehensive reference for the capabilities of the BMLL platform.

## LEVEL 3 DATA

*The only way to analyse and understand how markets truly behave*

### Level 3



### BMLL Level 3+

