

BMLL Futures Data 3 Global Exchanges, 1 Harmonised Format

Level 3 Historic Data and Analytics for the Capital Markets.

BMLL clients access **full depth order book** to make more **informed decisions** on the markets they trade. Market participants can back-test **trading strategies** and generate alpha more predictably.

BMLL LEVEL 3 FUTURES DATA GIVES YOU THE EDGE

BMLL Level 3 Futures Data brings together full depth order book data for all of the major futures asset classes across ICE, CME & Eurex in a harmonised format within a scalable compute environment.

Equity Indices Futures

- Generate more predictive alpha from across Equity Index Futures (main, mini and micro) and the underlying equities and ETFs in a single harmonised format

STIR Futures

- Enhance the predictability of your fills through the unparalleled queue dynamics within BMLL Level 3 Data

Digital Assets Futures

- Get the edge by analysing how Crypto Futures and ETFs impact the cash markets, upload your private data and accelerate your time to alpha

Government Bond Futures

- Analyse and test trading strategies in the major government bond contracts across all 3 major exchanges

Commodities Futures

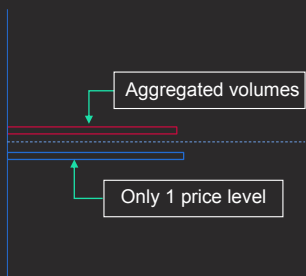

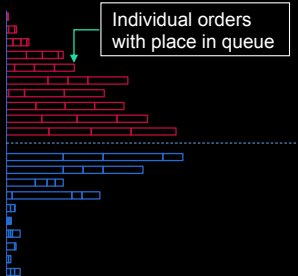
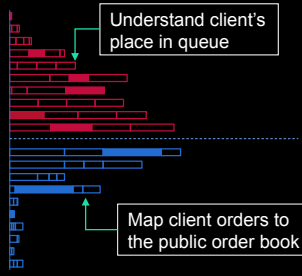
- Improve the research & analysis of your benchmark spread strategies at the most granular level across all exchanges

FX Futures

- Optimise your FX hedging strategies through improved venue and contract selection as well as key market quality and impact metrics

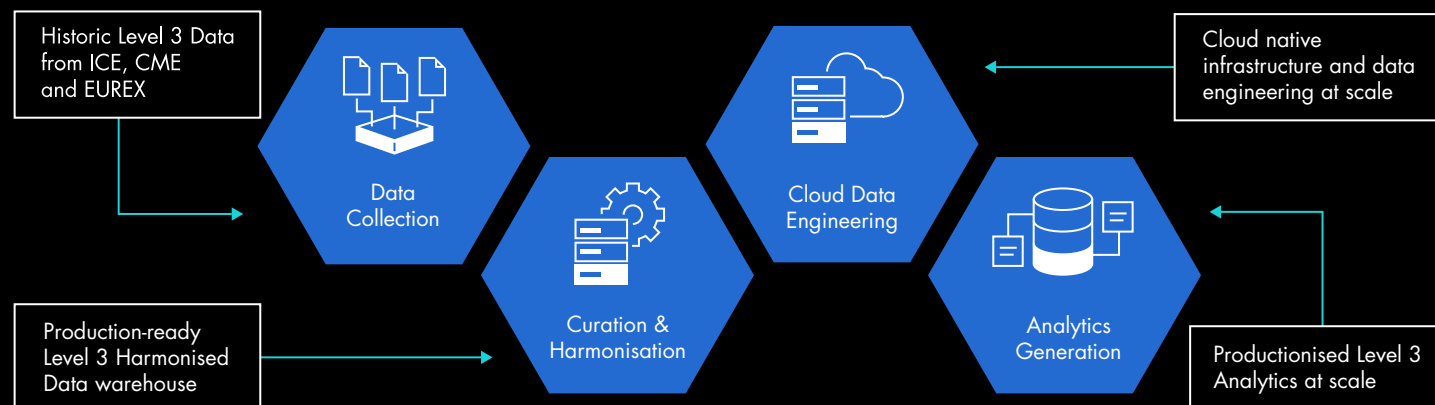
BMLL LEVEL 3 DATA

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
			
Major vendors only offer Level 1 or Level 2 normalised historic feeds		Unique to BMLL Enables meaningful analysis of market participant behaviour	

DATA SCIENCE AS A SERVICE

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



THE BMLL DATA LAB

The Data Science as a Service platform for the futures markets

- Direct access to a harmonized datawarehouse 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)

The BMLL Data Lab Enhances Your Workflow

Scale:

Reduce time to output with a scalable environment that enables large-scale research to extract value

Data:

Leverage Level 3 Data to uncover how contracts interact and identify patterns deep within the order book to drive alpha

Upload:

Upload cash / underlying or trade data to analyse the full picture of your trading landscape

Simulation:

Calibrate models, test strategies, latency curves and market impact to define optimal order size and placement in our fully configurable framework

Harmonisation:

Get deeper insight faster across futures, equities and ETFs in a single harmonised Level 3 format

Schedule:

Optimise your workflow, connecting research and production systems through automated task scheduling