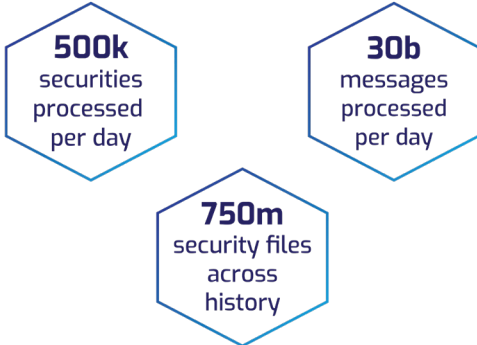
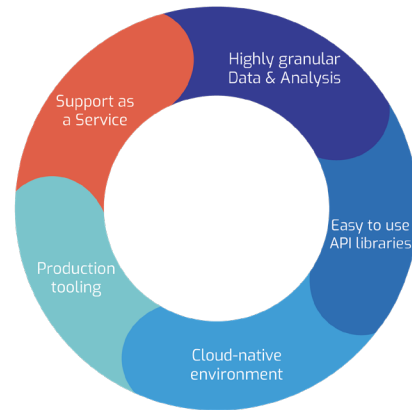


The BMLL Data Lab is a scalable Python research environment which provides direct access to a harmonised data warehouse for sophisticated quants and researchers seeking actionable insight and alpha.

Scalable Python Research Sandbox

The BMLL Data Lab takes the most granular order book data available and combines it with easy-to-use APIs and analytics libraries in a secure cloud environment. Perform scalable research without the burden of data sourcing, data curation or data engineering.



Highly Granular Data & Analytics

Market data: Easily conduct detailed analysis using Level 3 order book data.

Reference and complementary datasets: Easily find securities across multiple reference and complementary datasets.

Analytics: 400+ pre-computed analytics derived from the Level 3 order book at daily, 30 min and 1 min frequencies.

Easy to use API Libraries

Derive insight by utilising a fully customisable environment containing easy-to-use APIs explicitly designed for analysing the order book.

A screenshot of a Jupyter Notebook interface. The code cell contains the following Python code:

```
[1]: import pandas as pd
import matplotlib.pyplot as plt
import plotly.express as px

from bml2 import reference, get_file, put_file
from bml2 import Security, SparkHelper
from bml2 import NormalisedSecurity
from bml2 import time_series
```

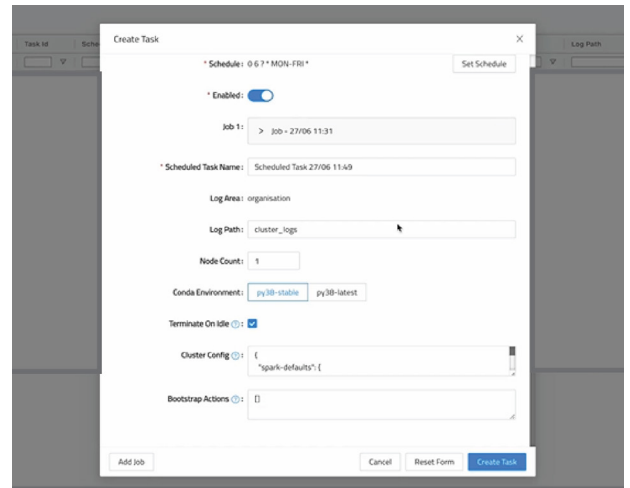


Cloud-Native Environment

Augment your existing workflow by utilising the scalability of The BMLL Data Lab, a cloud-native solution. Quickly access and modify the compute resource you require when carrying out market microstructure analysis.

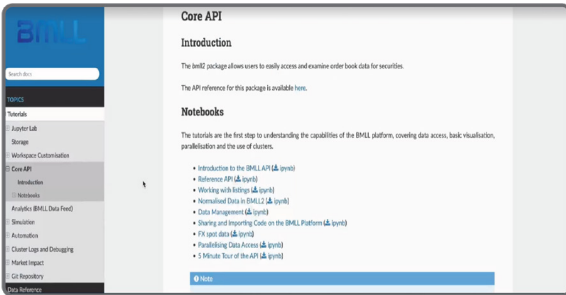
Production Tooling

- Run analysis at any time you require using scheduled tasks.
- Easily feed the results into your production system through the SFTP servers.
- Ensure repeatable and robust analysis through a fully version-controlled environment.
- Retain peace of mind when conducting critical intensive compute-intensive calculations due to resilient clusters.



Support as a Service

BMLL provides dedicated quant support, pre-configured notebooks and robust documentation on every features of the BMLL Data Lab.



Request a Trial

Explore the full order book and derive insights that provide the clearest view of the market.

