

Level 3 Data and Analytics for the Quantitative Buy-side



Data Science as a Service for enhanced research and strategy development

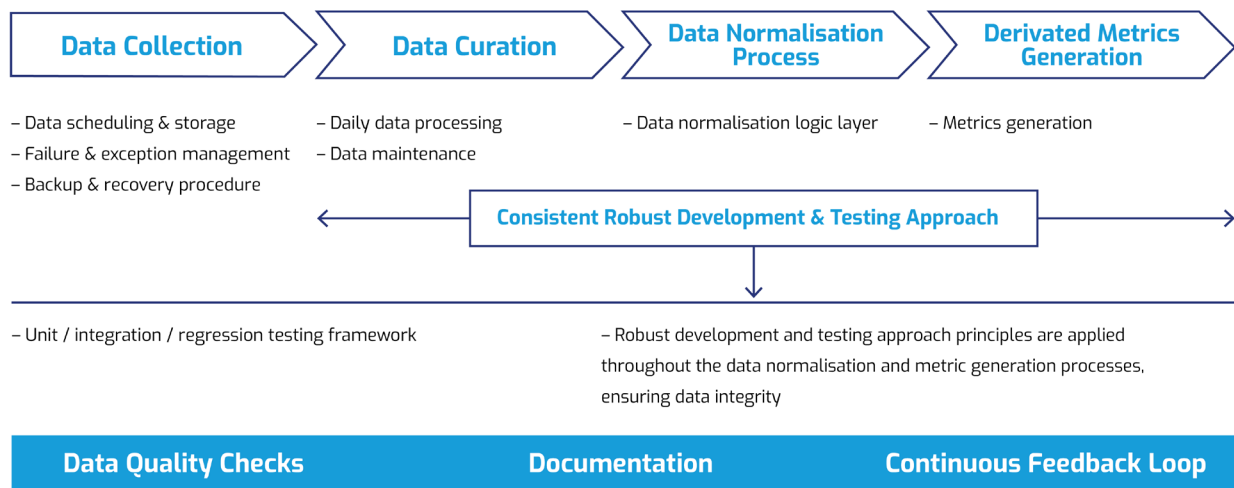
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BMLL provides the quantitative buy-side with easy access to granular, harmonised historical market data to derive rapid insights.

Highly robust data engineering ensures all data attributes are maintained throughout the parsing process

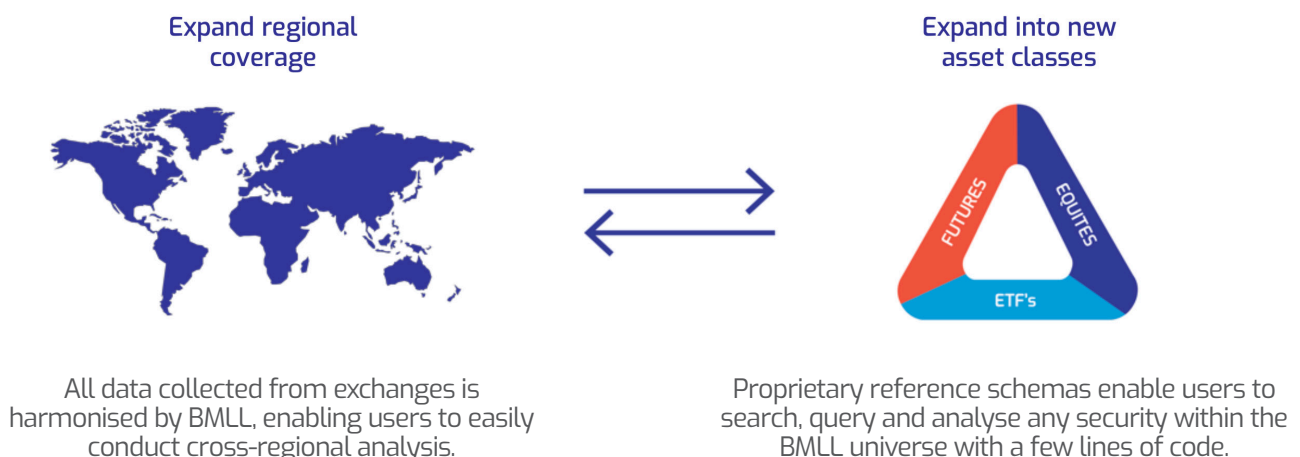
BMLL Level 3 Data enables users to find insights with a complete view of the order book, including cancel / amend messages, order IDs and trade flags.

BMLL Level 3 Data and Analytics are collected, harmonised and curated using a highly robust data engineering process. The data format maintains consistency without losing any of the nuances of the underlying order book data.



Supports enhanced strategy development across different asset classes and regions

BMLL manages data stewardship. Researchers can explore datasets to determine algo and data strategies across different asset classes, instruments and regions before deploying to production.



Comprehensive research toolkits enable quants to derive insights immediately

Significantly reduce the time from research to production through a secure and dedicated environment.

- **Flexible compute power and pre-configured Cluster tooling:** Quickly access and modify the compute resource required from 16 to 1024 GB workspaces when conducting market microstructure analysis. For the most compute-intensive research, BMLL provides pre-configured Cluster tooling.
- **APIs and analytics libraries:** Derive insight by utilising a fully customisable environment containing easy-to-use APIs explicitly designed for analysing the order book.
- **Scheduled tasks:** Run analysis whenever desired via easily configurable scheduled tasks.
- **SFTP servers:** Feed results efficiently into production systems and integrate with proprietary datasets through SFTP servers.
- **Version controlled environment:** Conduct repeatable and robust analysis through a fully version-controlled environment.



Quant support and robust documentation enable users to derive insights immediately

Dedicated quant support, pre-configured notebooks, Software Development Kits (SDKs) and robust documentation across the BMLL product suite, empowers users to easily explore market microstructure.

Dedicated quant support

Support from BMLL's experienced Client-Facing Data Science team.

Pre-configured notebooks

Users can quickly derive insights via library of purpose-built notebooks.

BMLL SDKs

Users can seamlessly integrate the BMLL product suite into production workflows.

Robust documentation

All features of the BMLL product suite and processes are documented, from the collection of data to analytics generation.

Case study: [How a hedge fund leveraged the BMLL data science platform to reduce set up costs and shorten time to market](#)

