



BMLL Data Feed

Daily Analytics

Date: 2026-02-09

Version: 1.5

1.1. Introduction

The BMLL Data Feed: Daily Analytics provides daily metrics derived from level 3 order and trades data. It provides detailed insight and understanding of the full depth orderbook, without having to directly pull, manage and query petabytes of level 3 data.

1.2. Dataset schema

Basic Types

Type	Content	Text representation
BOOLEAN	A True or False boolean value.	1,0
INT32	A 32 bit signed integer.	12345
INT64	A 64 bit signed integer.	12345
DOUBLE	IEEE 64-bit floating point value.	123.4567
BYTE_ARRAY	An arbitrarily long byte array.	"VODAFONE GROUP"
NUMBER	A number with defined precision (total digits allowed) and scale (number of digits allowed to the right of the decimal point). Unless otherwise specified, the default is precision 38 and scale 0.	12345
VARCHAR	Variable length string up to 500 characters. May contain quotes and special characters. All text will be utf8-encoded unless indicated differently. Ticker and ISO codes should be ASCII compatible.	"VODAFONE GROUP"
TIMESTAMP_NTZ	Nanoseconds since 1970 in UTC. Timestamp will be represented in ISO format in text format.	20220302-11:23.5712345789
FLOAT	IEEE 64-bit floating point value.	123.4567
DATE	A calendar date consisting of a year, month, and day, without including any time or time zone components.	2025-01-01

1.3. Schema

One row in the dataset corresponds to a single, atomic event during the trading day.

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
TRADING_DATE	TradingDate	DATE	INT32	The specific date on which the metric was calculated.
LISTING_ID	ListingId	NUMBER	INT64	The BMLL ListingId are used to identify a specific instrument on a market venue (trading venue or reporting venue). BMLL listings identify uniquely every ticker on the venue and remain attached to the instrument even when a ticker change occurs - through changes of primary instrument identifier (such as ISIN changes) can cause new listing_id to be issued.
INSTRUMENT_ID	InstrumentId	NUMBER	INT64	The BMLL identifier of the BMLL instrument. BMLL instruments are designed to connect listings of a designated underlying asset when they are issued with similar conditions (i.e. same quoting currency, geographical, legislation region, primary reference venue).
MIC	MIC	VARCHAR	BYTE_ARRAY	The Market Identifier Code (MIC) is used to uniquely identify the exchange for which the trade is reported.
OPOL	OPOL	VARCHAR	BYTE_ARRAY	Original Place Of Listing for the Instrument.
TICKER	Ticker	VARCHAR	BYTE_ARRAY	The ticker is provided by the exchange.
CURRENCY_CODE	CurrencyCode	VARCHAR	BYTE_ARRAY	Currency associated with the listing.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
TRADE_COUNT_BI	TradeCountBi	FLOAT	DOUBLE	The number of executions classified as bilateral addressable. This corresponds to the liquidity that is part of the price forming process, but requires a bilateral agreement between two parties to be accessible.
TRADE_COUNT_DARK	TradeCountDark	FLOAT	DOUBLE	The number of executions classified as dark addressable. This corresponds to the liquidity that is open to all market participants, but has limited or is exempt from pre-trade transparency disclosure.
TRADE_COUNT_LIT	TradeCountLit	FLOAT	DOUBLE	The number of executions classified as lit addressable. This corresponds to liquidity open to all market participants, has full pre-trade transparency and can be used for benchmark and reference price calculations.
TRADE_COUNT_NON	TradeCountNon	FLOAT	DOUBLE	The number of executions classified as non-addressable. This corresponds to the liquidity that is not part of the price forming process, or open to general market participants.
TRADE_NOTIONAL_BI	TradeNotionalBi	FLOAT	DOUBLE	The notional value traded classified as bilateral addressable. This corresponds to the liquidity that is part of the price forming process, but requires a bilateral agreement between two parties to be accessible.
TRADE_NOTIONAL_DARK	TradeNotionalDark	FLOAT	DOUBLE	The notional value traded classified as dark addressable. This corresponds to the liquidity that is open to all market participants, but has limited or is exempt from pre-trade transparency disclosure.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
TRADE_NOTIONAL_LIT	TradeNotionalLit	FLOAT	DOUBLE	The notional value traded classified as lit addressable. This corresponds to liquidity open to all market participants, has full pre-trade transparency and can be used for benchmark and reference price calculations.
TRADE_NOTIONAL_NON	TradeNotionalNon	FLOAT	DOUBLE	The notional value traded classified as non-addressable. This corresponds to the liquidity that is not part of the price forming process, or open to general market participants.
TRADE_VOLUME_BI	TradeVolumeBi	FLOAT	DOUBLE	The number of shares trades classified as bilateral addressable. This corresponds to the liquidity that is part of the price forming process, but requires a bilateral agreement between two parties to be accessible.
TRADE_VOLUME_DARK	TradeVolumeDark	FLOAT	DOUBLE	The number of shares trades classified as dark addressable. This corresponds to the liquidity that is open to all market participants, but has limited or is exempt from pre-trade transparency disclosure.
TRADE_VOLUME_LIT	TradeVolumeLit	FLOAT	DOUBLE	The number of shares trades classified as lit addressable. This corresponds to liquidity open to all market participants, has full pre-trade transparency and can be used for benchmark and reference price calculations.
TRADE_VOLUME_NON	TradeVolumeNon	FLOAT	DOUBLE	The number of shares trades classified as non-addressable. This corresponds to the liquidity that is not part of the price forming process, or open to general market participants.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
FIRST	First	FLOAT	DOUBLE	The first executed price in the time interval, considering only periods of continuous trading.
LAST	Last	FLOAT	DOUBLE	The final executed price in the time interval, considering only periods of continuous trading.
HIGH	High	FLOAT	DOUBLE	The highest executed price in the time interval, considering only periods of continuous trading.
LOW	Low	FLOAT	DOUBLE	The lowest executed price in the time interval, considering only periods of continuous trading.
FIRST_MIDPOINT_T	FirstMidpoint	FLOAT	DOUBLE	The first midpoint price in the time interval, considering only periods of continuous trading.
HIGH_MIDPOINT_T	HighMidpoint	FLOAT	DOUBLE	The highest midpoint price in the time interval, considering only periods of continuous trading.
LOW_MIDPOINT_T	LowMidpoint	FLOAT	DOUBLE	The lowest midpoint price in the time interval, considering only periods of continuous trading.
LAST_MIDPOINT_T	LastMidpoint	FLOAT	DOUBLE	The final midpoint price in the time interval, considering only periods of continuous trading.
VWAP	Vwap	FLOAT	DOUBLE	Volume-weighted average executed price.
TWAP	Twap	FLOAT	DOUBLE	Time-weighted average executed price.
SPREAD_BPS_MEAN	SpreadBpsMean	FLOAT	DOUBLE	The mean bid-ask spread in the time interval, given in basis points relative to the mean mid-point price.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
SPREAD_BPS_TWA	SpreadBpsTwa	FLOAT	DOUBLE	The time-weighted mean bid-ask spread in the time interval, given in basis points relative to the time-weighted mean mid-point price.
SPREAD_BPS_VWA	SpreadBpsVwa	FLOAT	DOUBLE	The volume-weighted mean bid-ask spread in the time interval, given in basis points relative to the volume-weighted mean mid-point price.
SPREAD_ABS_MEAN	SpreadAbsMean	FLOAT	DOUBLE	The mean bid-ask spread in the time interval, given in price units.
SPREAD_ABS_TWA	SpreadAbsTwa	FLOAT	DOUBLE	The time-weighted mean bid-ask spread in the time interval, given in price units.
SPREAD_ABS_VWA	SpreadAbsVwa	FLOAT	DOUBLE	The volume-weighted mean bid-ask spread in the time interval, given in price units.
SPREAD_TICKS_MEAN	SpreadTicksMean	FLOAT	DOUBLE	The mean bid-ask spread in the time interval, given in ticks(price steps).
SPREAD_TICKS_TWA	SpreadTicksTwa	FLOAT	DOUBLE	The time-weighted mean bid-ask spread in the time interval, given in ticks(price steps).
SPREAD_TICKS_VWA	SpreadTicksVwa	FLOAT	DOUBLE	The volume-weighted mean bid-ask spread in the time interval, given in ticks(price steps).
SPREAD_LAST	SpreadLast	FLOAT	DOUBLE	The last bid-ask spread in the time interval, given in price units.
SPREAD_BPS_LAST	SpreadBpsLast	FLOAT	DOUBLE	The last bid-ask spread in the time interval, given in basis points relative to the mid-point price.
SPREAD_TICKS_LAST	SpreadTicksLast	FLOAT	DOUBLE	The last bid-ask spread in the time interval, given in ticks(price steps).

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
SWEEP_TO_FILL_25K_USD_ASK_BPS	SweepToFill25kUsdAskPrice	FLOAT	DOUBLE	The time-weighted average sweep to fill price for the ask side of the book. This is calculated as the worst price reached to fill an order of \$25k notional at every order book event.
SWEEP_TO_FILL_25K_USD_BID_PRICE	SweepToFill25kUsdBidPrice	FLOAT	DOUBLE	The time-weighted average sweep to fill price for the bid side of the book. This is calculated as the worst price reached to fill an order of \$25k notional at every order book event.
SWEEP_TO_FILL_25K_USD_SPREAD	SweepToFill25kUsdSpread	FLOAT	DOUBLE	The time-weighted average sweep to fill price spread between both sides of the book. This is calculated from the worst price reached to fill an order of \$25k notional at every order book event.
SWEEP_TO_FILL_25K_USD_ASK_FILL_FRACTION	SweepToFill25kUsdAskFillFraction	FLOAT	DOUBLE	The fraction of time for which the notional could be filled for the ask side of the book. This is calculated as the worst price reached to fill an order of \$25k notional at every order book event.
SWEEP_TO_FILL_25K_USD_BID_FILL_FRACTION	SweepToFill25kUsdBidFillFraction	FLOAT	DOUBLE	The fraction of time for which the notional could be filled for the bid side of the book. This is calculated as the worst price reached to fill an order of \$25k notional at every order book event.
SWEEP_TO_FILL_50K_USD_ASK_PRICE	SweepToFill50kUsdAskPrice	FLOAT	DOUBLE	The time-weighted average sweep to fill price for the ask side of the book. This is calculated as the worst price reached to fill an order of \$50k notional at every order book event.
SWEEP_TO_FILL_50K_USD_BID_PRICE	SweepToFill50kUsdBidPrice	FLOAT	DOUBLE	The time-weighted average sweep to fill price for the bid side of the book. This is calculated as the worst price reached to fill an order of \$50k notional at every order book event.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
SWEEP_TO_FILL_50K_USD_SPREAD_READ	SweepToFill50kUsdSpread	FLOAT	DOUBLE	The time-weighted average sweep to fill price spread between both sides of the book. This is calculated from the worst price reached to fill an order of \$50k notional at every order book event.
SWEEP_TO_FILL_50K_USD_ASK_FILL_FRACTION	SweepToFill50kUsdAskFillFraction	FLOAT	DOUBLE	The fraction of time for which the notional could be filled for the ask side of the book. This is calculated as the worst price reached to fill an order of \$50k notional at every order book event.
SWEEP_TO_FILL_50K_USD_BID_FILL_FRACTION	SweepToFill50kUsdBidFillFraction	FLOAT	DOUBLE	The fraction of time for which the notional could be filled for the bid side of the book. This is calculated as the worst price reached to fill an order of \$50k notional at every order book event.
SWEEP_TO_FILL_100K_USD_ASK_PRICE	SweepToFill100kUsdAskPrice	FLOAT	DOUBLE	The time-weighted average sweep to fill price for the ask side of the book. This is calculated as the worst price reached to fill an order of \$100k notional at every order book event.
SWEEP_TO_FILL_100K_USD_BID_PRICE	SweepToFill100kUsdBidPrice	FLOAT	DOUBLE	The time-weighted average sweep to fill price for the bid side of the book. This is calculated as the worst price reached to fill an order of \$100k notional at every order book event.
SWEEP_TO_FILL_100K_USD_SPREAD	SweepToFill100kUsdSpread	FLOAT	DOUBLE	The time-weighted average sweep to fill price spread between both sides of the book. This is calculated from the worst price reached to fill an order of \$100k notional at every order book event.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
SWEEP_TO_FILL_100K_USD_ASK_FILL_FRACTION	SweepToFill100kUsdAskFillFraction	FLOAT	DOUBLE	The fraction of time for which the notional could be filled for the ask side of the book. This is calculated as the worst price reached to fill an order of \$100k notional at every order book event.
SWEEP_TO_FILL_100K_USD_BID_FILL_FRACTION	SweepToFill100kUsdBidFillFraction	FLOAT	DOUBLE	The fraction of time for which the notional could be filled for the bid side of the book. This is calculated as the worst price reached to fill an order of \$100k notional at every order book event.
SWEEP_TO_FILL_250K_USD_ASK_PRICE	SweepToFill250kUsdAskPrice	FLOAT	DOUBLE	The time-weighted average sweep to fill price for the ask side of the book. This is calculated as the worst price reached to fill an order of \$250k notional at every order book event.
SWEEP_TO_FILL_250K_USD_BID_PRICE	SweepToFill250kUsdBidPrice	FLOAT	DOUBLE	The time-weighted average sweep to fill price for the bid side of the book. This is calculated as the worst price reached to fill an order of \$250k notional at every order book event.
SWEEP_TO_FILL_250K_USD_SPREAD	SweepToFill250kUsdSpread	FLOAT	DOUBLE	The time-weighted average sweep to fill price spread between both sides of the book. This is calculated from the worst price reached to fill an order of \$250k notional at every order book event.
SWEEP_TO_FILL_250K_USD_ASK_FILL_FRACTION	SweepToFill250kUsdAskFillFraction	FLOAT	DOUBLE	The fraction of time for which the notional could be filled for the ask side of the book. This is calculated as the worst price reached to fill an order of \$250k notional at every order book event.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
SWEEP_TO_FILL_250K_USD_BID_FILL_FRACTION	SweepToFill250kUsdBidFillFraction	FLOAT	DOUBLE	The fraction of time for which the notional could be filled for the bid side of the book. This is calculated as the worst price reached to fill an order of \$250k notional at every order book event.
LIQUIDITY_AT_DEPTH_BBO_ASK10BPS_NOTIONAL	LiquidityAtDepthBboAsk10bpsNotional	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_ASK10BPS_ORDERS	LiquidityAtDepthBboAsk10bpsOrders	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_ASK10BPS_SHARES	LiquidityAtDepthBboAsk10bpsShares	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID10BPS_NOTIONAL	LiquidityAtDepthBboBid10bpsNotional	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID10BPS_ORDERS	LiquidityAtDepthBboBid10bpsOrders	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID10BPS_SHARES	LiquidityAtDepthBboBid10bpsShares	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_ASK30BPS_NOTIONAL	LiquidityAtDepthBboAsk30bpsNotional	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
LIQUIDITY_AT_DEPTH_BBO_ASK30BPS_ORDERS	LiquidityAtDepthBboAsk30bpsOrders	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_ASK30BPS_SHARES	LiquidityAtDepthBboAsk30bpsShares	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID30BPS_NOTIONAL	LiquidityAtDepthBboBid30bpsNotional	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID30BPS_ORDERS	LiquidityAtDepthBboBid30bpsOrders	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID30BPS_SHARES	LiquidityAtDepthBboBid30bpsShares	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_ASK50BPS_NOTIONAL	LiquidityAtDepthBboAsk50bpsNotional	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_ASK50BPS_ORDERS	LiquidityAtDepthBboAsk50bpsOrders	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_ASK50BPS_SHARES	LiquidityAtDepthBboAsk50bpsShares	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID50BPS_NOTIONAL	LiquidityAtDepthBboBid50bpsNotional	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
LIQUIDITY_AT_DEPTH_BBO_BID50BPS_ORDERS	LiquidityAtDepthBboBid50bpsOrders	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID50BPS_SHARES	LiquidityAtDepthBboBid50bpsShares	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_ASK_LEVEL1_NOTIONAL	LiquidityAtDepthBboAsk1LevelsNotional	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_ASK_LEVEL1_ORDERS	LiquidityAtDepthBboAsk1LevelsOrders	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_ASK_LEVEL1_SHARES	LiquidityAtDepthBboAsk1LevelsShares	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID_LEVEL1_NOTIONAL	LiquidityAtDepthBboBid1LevelsNotional	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID_LEVEL1_ORDERS	LiquidityAtDepthBboBid1LevelsOrders	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID_LEVEL1_SHARES	LiquidityAtDepthBboBid1LevelsShares	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_ASK_LEVEL2_NOTIONAL	LiquidityAtDepthBboAsk2LevelsNotional	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
LIQUIDITY_AT_DEPTH_BBO_ASK_LEVEL2_ORDERS	LiquidityAtDepthBboAsk2LevelsOrders	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_ASK_LEVEL2_SHARES	LiquidityAtDepthBboAsk2LevelsShares	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID_LEVEL2_NOTIONAL	LiquidityAtDepthBboBid2LevelsNotional	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID_LEVEL2_ORDERS	LiquidityAtDepthBboBid2LevelsOrders	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID_LEVEL2_SHARES	LiquidityAtDepthBboBid2LevelsShares	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_ASK_LEVEL3_NOTIONAL	LiquidityAtDepthBboAsk3LevelsNotional	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_ASK_LEVEL3_ORDERS	LiquidityAtDepthBboAsk3LevelsOrders	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_ASK_LEVEL3_SHARES	LiquidityAtDepthBboAsk3LevelsShares	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID_LEVEL3_NOTIONAL	LiquidityAtDepthBboBid3LevelsNotional	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
LIQUIDITY_AT_DEPTH_BBO_BID_LEVEL3_ORDERS	LiquidityAtDepthBboBid3LevelsOrders	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID_LEVEL3_SHARES	LiquidityAtDepthBboBid3LevelsShares	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_ASK_LEVEL4_NOTIONAL	LiquidityAtDepthBboAsk4LevelsNotional	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_ASK_LEVEL4_ORDERS	LiquidityAtDepthBboAsk4LevelsOrders	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_ASK_LEVEL4_SHARES	LiquidityAtDepthBboAsk4LevelsShares	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID_LEVEL4_NOTIONAL	LiquidityAtDepthBboBid4LevelsNotional	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID_LEVEL4_ORDERS	LiquidityAtDepthBboBid4LevelsOrders	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID_LEVEL4_SHARES	LiquidityAtDepthBboBid4LevelsShares	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_ASK_LEVEL5_NOTIONAL	LiquidityAtDepthBboAsk5LevelsNotional	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
LIQUIDITY_AT_DEPTH_BBO_ASK_LEVEL5_ORDERS	LiquidityAtDepthBboAsk5LevelsOrders	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_ASK_LEVEL5_SHARES	LiquidityAtDepthBboAsk5LevelsShares	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID_LEVEL5_NOTIONAL	LiquidityAtDepthBboBid5LevelsNotional	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID_LEVEL5_ORDERS	LiquidityAtDepthBboBid5LevelsOrders	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
LIQUIDITY_AT_DEPTH_BBO_BID_LEVEL5_SHARES	LiquidityAtDepthBboBid5LevelsShares	FLOAT	DOUBLE	The time weighted average amount of notional/orders/shares around the BBO up to 'Include' BPS/levels.
FILLS_AT_ASK	FillsAtAsk	FLOAT	DOUBLE	The volume of aggressive asks executed as a percentage of the total volume traded in that period.
FILLS_AT_BID	FillsAtBid	FLOAT	DOUBLE	The volume of aggressive bids executed as a percentage of the total volume traded in that period.
FILLS_AT_ASK_LEVEL1	FillsAtAskLevel1	FLOAT	DOUBLE	The volume of aggressive asks executed 1 tick or more away from the best offer, as a percentage of the total volume traded in that period.
FILLS_AT_BID_LEVEL1	FillsAtBidLevel1	FLOAT	DOUBLE	The volume of aggressive bids executed 1 tick or more away from the best bid, as a percentage of the total volume traded in that period.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
FILLS_AT_ASK_LEVEL2	FillsAtAskLevel 2	FLOAT	DOUBLE	The volume of aggressive asks executed 2 ticks or more away from the best offer, as a percentage of the total volume traded in that period.
FILLS_AT_BID_LEVEL2	FillsAtBidLevel 2	FLOAT	DOUBLE	The volume of aggressive bids executed 2 ticks or more away from the best bid, as a percentage of the total volume traded in that period.
FILLS_AT_ASK_LEVEL3	FillsAtAskLevel 3	FLOAT	DOUBLE	The volume of aggressive asks executed 3 ticks or more away from the best offer, as a percentage of the total volume traded in that period.
FILLS_AT_BID_LEVEL3	FillsAtBidLevel 3	FLOAT	DOUBLE	The volume of aggressive bids executed 3 ticks or more away from the best bid, as a percentage of the total volume traded in that period.
MODIFY_COUNT_ASK	ModifyCountAsk	FLOAT	DOUBLE	The number of ask orders that were modified.
MODIFY_VOLUME_DELTA_ASK	ModifyVolumeDeltaAsk	FLOAT	DOUBLE	The total change in volume of ask orders due to orders being modified.
MODIFY_VOLUME_NEW_ASK	ModifyVolumeNewAsk	FLOAT	DOUBLE	The total volume of modified ask orders, after being modified.
MODIFY_VOLUME_OLD_ASK	ModifyVolumeOldAsk	FLOAT	DOUBLE	The total volume of modified ask orders, prior to being modified.
MODIFY_COUNT_BID	ModifyCountBid	FLOAT	DOUBLE	The number of bid orders that were modified.
MODIFY_VOLUME_DELTA_BID	ModifyVolumeDeltaBid	FLOAT	DOUBLE	The total change in the volume of bid orders due to orders being modified.
MODIFY_VOLUME_NEW_BID	ModifyVolumeNewBid	FLOAT	DOUBLE	The total volume of modified bid orders, after being modified.
MODIFY_VOLUME_OLD_BID	ModifyVolumeOldBid	FLOAT	DOUBLE	The total volume of modified bid orders, prior to being modified.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
DELETE_COUNT_ASK	DeleteCountAsk	FLOAT	DOUBLE	The number of ask orders that were deleted.
DELETE_VOLUME_ASK	DeleteVolumeAsk	FLOAT	DOUBLE	The total volume of deleted ask orders.
DELETE_COUNT_BID	DeleteCountBid	FLOAT	DOUBLE	The number of bid orders that were deleted.
DELETE_VOLUME_BID	DeleteVolumeBid	FLOAT	DOUBLE	The total volume of deleted bid orders.
REPLACE_COUNT_ASK	ReplaceCountAsk	FLOAT	DOUBLE	The number of ask orders that were replaced.
REPLACE_VOLUME_DELTA_ASK	ReplaceVolumeDeltaAsk	FLOAT	DOUBLE	The total change in volume of ask orders due to orders being replaced.
REPLACE_VOLUME_NEW_ASK	ReplaceVolumeNewAsk	FLOAT	DOUBLE	The total volume of replaced ask orders, after being replaced.
REPLACE_VOLUME_OLD_ASK	ReplaceVolumeOldAsk	FLOAT	DOUBLE	The total volume of replaced ask orders, prior to being replaced.
REPLACE_COUNT_BID	ReplaceCountBid	FLOAT	DOUBLE	The number of bid orders that were replaced.
REPLACE_VOLUME_DELTA_BID	ReplaceVolumeDeltaBid	FLOAT	DOUBLE	The total change in volume of bid orders due to orders being replaced.
REPLACE_VOLUME_NEW_BID	ReplaceVolumeNewBid	FLOAT	DOUBLE	The total volume of replaced bid orders, after being replaced.
REPLACE_VOLUME_OLD_BID	ReplaceVolumeOldBid	FLOAT	DOUBLE	The total volume of replaced bid orders, prior to being replaced.
EXECUTED_COUNT_ASK	ExecutedCountAsk	FLOAT	DOUBLE	The number of ask orders that were executed.
EXECUTED_VOLUME_ASK	ExecutedVolumeAsk	FLOAT	DOUBLE	The total volume of executed ask orders.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
EXECUTED_COUNT_BID	ExecutedCountBid	FLOAT	DOUBLE	The number of bid orders that were executed.
EXECUTED_VOLUME_BID	ExecutedVolumeBid	FLOAT	DOUBLE	The total volume of executed bid orders.
INSERT_COUNT_ASK	InsertCountAsk	FLOAT	DOUBLE	The number of ask orders that were inserted.
INSERT_VOLUME_ASK	InsertVolumeAsk	FLOAT	DOUBLE	The total volume of inserted ask orders.
INSERT_COUNT_BID	InsertCountBid	FLOAT	DOUBLE	The number of bid orders that were inserted.
INSERT_VOLUME_BID	InsertVolumeBid	FLOAT	DOUBLE	The total volume of inserted bid orders.
TIME_AT_CBBO_DURATION	TimeAtCbboDuration	FLOAT	DOUBLE	The total amount of time during the continuous trading period where there is at least one order equal to the bid price of the CBBO.
TIME_AT_CBB_DURATION	TimeAtCbbDuration	FLOAT	DOUBLE	The total amount of time during the continuous trading period where there is at least one order equal to the bid price and simultaneously at least one order equal to the ask price of the CBBO.
TIME_AT_CBO_DURATION	TimeAtCboDuration	FLOAT	DOUBLE	The total amount of time during the continuous trading period where there is at least one order equal to the ask price of the CBBO.
TIME_AT_CBBO_PERCENTAGE	TimeAtCbboPercentage	FLOAT	DOUBLE	The percentage of time during the continuous trading period where there is at least one order equal to the bid price of the CBBO.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
TIME_AT_CBB_PERCENTAGE	TimeAtCbbPercentage	FLOAT	DOUBLE	The percentage of time during the continuous trading period where there is at least one order equal to the bid price and simultaneously at least one order equal to the ask price of the CBBO.
TIME_AT_CBO_PERCENTAGE	TimeAtCboPercentage	FLOAT	DOUBLE	The percentage of time during the continuous trading period where there is at least one order equal to the ask price of the CBBO.
TIME_AT_CBBO_REF_DURATION	TimeAtCbboRefDuration	FLOAT	DOUBLE	The total amount of time in the continuous trading period where there was a bid side of the consolidated book.
TIME_AT_CBB_REF_DURATION	TimeAtCbbRefDuration	FLOAT	DOUBLE	The total amount of time in the continuous trading period.
TIME_AT_CBO_REF_DURATION	TimeAtCboRefDuration	FLOAT	DOUBLE	The total amount of time in the continuous trading period where there was an ask side of the consolidated book.
EXCLUSIVE_TIME_AT_CBBO_DURATION	ExclusiveTimeAtCbboDuration	FLOAT	DOUBLE	The total amount of time during the continuous trading period where there is exactly one venue with an order equal to the bid price of the CBBO.
EXCLUSIVE_TIME_AT_CBB_DURATION	ExclusiveTimeAtCbbDuration	FLOAT	DOUBLE	The total amount of time during the continuous trading period where there is exactly one venue with an order equal to the bid price and simultaneously exactly one venue with an order equal to the ask price of the CBBO.
EXCLUSIVE_TIME_AT_CBO_DURATION	ExclusiveTimeAtCboDuration	FLOAT	DOUBLE	The total amount of time during the continuous trading period where there is exactly one venue with an order equal to the ask price of the CBBO.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
EXCLUSIVE_TIME_AT_CBBO_PERCENTAGE	ExclusiveTimeAtCbboPercentage	FLOAT	DOUBLE	The percentage of time during the continuous trading period where there is exactly one venue with an order equal to the bid price of the CBBO.
EXCLUSIVE_TIME_AT_CBB_PERCENTAGE	ExclusiveTimeAtCbbPercentage	FLOAT	DOUBLE	The percentage of time during the continuous trading period where there is exactly one venue with an order equal to the bid price and simultaneously exactly one venue with an order equal to the ask price of the CBBO.
EXCLUSIVE_TIME_AT_CBO_PERCENTAGE	ExclusiveTimeAtCboPercentage	FLOAT	DOUBLE	The percentage of time during the continuous trading period where there is exactly one venue with an order equal to the ask price of the CBBO.
EXCLUSIVE_TIME_AT_CBBO_REF_DURATION	ExclusiveTimeAtCbboRefDuration	FLOAT	DOUBLE	The total amount of time in the continuous trading period where exactly one venue was at the consolidated best bid price.
EXCLUSIVE_TIME_AT_CBB_REF_DURATION	ExclusiveTimeAtCbbRefDuration	FLOAT	DOUBLE	The total amount of time in the continuous trading period where exactly one venue was simultaneously at the consolidated best bid and best ask price.
EXCLUSIVE_TIME_AT_CBO_REF_DURATION	ExclusiveTimeAtCboRefDuration	FLOAT	DOUBLE	The total amount of time in the continuous trading period where exactly one venue was at the consolidated best ask price.
CBBO_TRADE_QUOTE_RATIO	CbboTradeQuoteRatio	FLOAT	DOUBLE	The ratio of the total number of executions on the lit order book at the CBBO price to the number of orders placed on the lit order book at the CBBO price.
CBBO_TRADE_VOLUME	CbboTradeVolume	FLOAT	DOUBLE	The total number of executions on the lit order book at the CBBO price.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
CBBO_QUOTE_VOLUME	CbboQuoteVolume	FLOAT	DOUBLE	The total number of orders placed on the lit order book at the CBBO price.
QUOTES_AT_CBO_ASK_TWA	QuotesAtCboAskTwa	FLOAT	DOUBLE	The time-weighted average of the number of orders on the ask side when the listing is at the CBO.
QUOTES_AT_CBB_BID_TWA	QuotesAtCbbBidTwa	FLOAT	DOUBLE	The time-weighted average of the number of orders on the bid side when the listing is at the CBB.
QUOTES_AT_CBBO_ASK_TWA	QuotesAtCbboAskTwa	FLOAT	DOUBLE	The time-weighted average of the number of orders on the ask side when the listing is at the CBBO.
QUOTES_AT_CBBO_BID_TWA	QuotesAtCbboBidTwa	FLOAT	DOUBLE	The time-weighted average of the number of orders on the bid side when the listing is at the CBBO.
VOLUME_AT_CBO_ASK_TWA	VolumeAtCboAskTwa	FLOAT	DOUBLE	The time-weighted average of the total size of orders on the ask side when the listing is at the CBO.
VOLUME_AT_CBB_BID_TWA	VolumeAtCbbBidTwa	FLOAT	DOUBLE	The time-weighted average of the total size of orders on the bid side when the listing is at the CBB.
VOLUME_AT_CBBO_ASK_TWA	VolumeAtCbboAskTwa	FLOAT	DOUBLE	The time-weighted average of the total size of orders on the ask side when the listing is at the CBBO.
VOLUME_AT_CBBO_BID_TWA	VolumeAtCbboBidTwa	FLOAT	DOUBLE	The time-weighted average of the total size of orders on the bid side when the listing is at the CBBO.
NOTIONAL_AT_CBO_ASK_TWA	NotionalAtCboAskTwa	FLOAT	DOUBLE	The time-weighted average of the total notional of orders on the ask side when the listing is at the CBO.
NOTIONAL_AT_CBB_BID_TWA	NotionalAtCbbBidTwa	FLOAT	DOUBLE	The time-weighted average of the total notional of orders on the bid side when the listing is at the CBB.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
NOTIONAL_AT_CBBO_ASK_TW_A	NotionalAtCbboAskTwa	FLOAT	DOUBLE	The time-weighted average of the total notional of orders on the ask side when the listing is at the CBBO.
NOTIONAL_AT_CBBO_BID_TW_A	NotionalAtCbboBidTwa	FLOAT	DOUBLE	The time-weighted average of the total notional of orders on the bid side when the listing is at the CBBO.
CBBO_SETTER_ASK_MEAN_NOTIONAL	CbboSetterAskMeanNotional	FLOAT	DOUBLE	The mean notional amount added to the ask side of the book when this venue sets an improved consolidated ask price.
CBBO_SETTER_ASK_MEAN_PERCENTAGE	CbboSetterAskMeanPercentage	FLOAT	DOUBLE	The number of events where this venue improved the consolidated best ask price, as a percentage of the number of all consolidated ask price improvement events for the instrument.
CBBO_SETTER_ASK_TWA_NOTIONAL	CbboSetterAskTwaNotional	FLOAT	DOUBLE	The time-weighted average notional amount added to the ask side of the book when this venue sets an improved consolidated ask price.
CBBO_SETTER_ASK_TWA_PERCENTAGE	CbboSetterAskTwaPercentage	FLOAT	DOUBLE	The percentage of time where this venue improved the consolidated best ask price, as a percentage of the total time duration of all consolidated ask price improvement events for the instrument.
CBBO_SETTER_BID_MEAN_NOTIONAL	CbboSetterBidMeanNotional	FLOAT	DOUBLE	The mean notional amount added to the bid side of the book when this venue sets an improved consolidated bid price.
CBBO_SETTER_BID_MEAN_PERCENTAGE	CbboSetterBidMeanPercentage	FLOAT	DOUBLE	The number of events where this venue improved the consolidated best bid price, as a percentage of the number of all consolidated bid price improvement events for the instrument.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
CBBO_SETTER_BID_TWA_NOTIONAL	CbboSetterBidTwaNotional	FLOAT	DOUBLE	The time-weighted average notional amount added to the bid side of the book when this venue sets an improved consolidated bid price.
CBBO_SETTER_BID_TWA_PERCENTAGE	CbboSetterBidTwaPercentage	FLOAT	DOUBLE	The percentage of time where this venue improved the consolidated best bid price, as a percentage of the total time duration of all consolidated bid price improvement events for the instrument.
CBBO_JOINER_ASK_MEAN_NOTIONAL	CbboJoinerAskMeanNotional	FLOAT	DOUBLE	The mean notional amount added to the ask side of the book when this venue joins an improved consolidated ask price.
CBBO_JOINER_ASK_MEAN_PERCENTAGE	CbboJoinerAskMeanPercentage	FLOAT	DOUBLE	The number of events where this venue was the second venue at an improved consolidated best ask price, as a percentage of the number of all consolidated ask price joiner events for the instrument.
CBBO_JOINER_ASK_TWA_NOTIONAL	CbboJoinerAskTwaNotional	FLOAT	DOUBLE	The time-weighted average notional amount added to the ask side of the book when this venue joins an improved consolidated ask price.
CBBO_JOINER_ASK_TWA_PERCENTAGE	CbboJoinerAskTwaPercentage	FLOAT	DOUBLE	The percentage of time where this venue was the second venue at an improved consolidated best ask price, as a percentage of the total time duration of all consolidated askbid price joiner events for the instrument.
CBBO_JOINER_BID_MEAN_NOTIONAL	CbboJoinerBidMeanNotional	FLOAT	DOUBLE	The mean notional amount added to the bid side of the book when this venue joins an improved consolidated bid price.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
CBBO_JOINER_BID_MEAN_PERCENTAGE	CbboJoinerBidMeanPercentage	FLOAT	DOUBLE	The number of events where this venue was the second venue at an improved consolidated best bid price, as a percentage of the number of all consolidated bid price joiner events for the instrument.
CBBO_JOINER_BID_TWA_NOTIONAL	CbboJoinerBidTwaNotional	FLOAT	DOUBLE	The time-weighted average notional amount added to the bid side of the book when this venue joins an improved consolidated bid price.
CBBO_JOINER_BID_TWA_PERCENTAGE	CbboJoinerBidTwaPercentage	FLOAT	DOUBLE	The percentage of time where this venue was the second venue at an improved consolidated best bid price, as a percentage of the total time duration of all consolidated bid price joiner events for the instrument.
CBBO_LAGGER_ASK_MEAN_NOTIONAL	CbboLaggerAskMeanNotional	FLOAT	DOUBLE	The mean notional amount at the first level of the ask side of the book when this venue is the last venue at the consolidated ask price before it subsequently worsens.
CBBO_LAGGER_ASK_MEAN_PERCENTAGE	CbboLaggerAskMeanPercentage	FLOAT	DOUBLE	The number of events where this venue was the last venue at the consolidated best ask price before the consolidated price subsequently worsened, as a percentage of the number of all consolidated ask price worsening events for the instrument.
CBBO_LAGGER_ASK_TWA_NOTIONAL	CbboLaggerAskTwaNotional	FLOAT	DOUBLE	The time-weighted average notional amount at the first level of the ask side of the book when this venue is the last venue at the consolidated ask price before it subsequently worsens.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
CBBO_LAGGER_ASK_TWA_PERCENTAGE	CbboLaggerAskTwaPercentage	FLOAT	DOUBLE	The percentage of time where this venue was the last venue at the consolidated best ask price before the consolidated price subsequently worsened, as a percentage of the total time duration of all consolidated ask price worsening events for the instrument.
CBBO_LAGGER_BID_MEAN_NOTIONAL	CbboLaggerBidMeanNotional	FLOAT	DOUBLE	The mean notional amount at the first level of the bid side of the book when this venue is the last venue at the consolidated bid price before it subsequently worsens.
CBBO_LAGGER_BID_MEAN_PERCENTAGE	CbboLaggerBidMeanPercentage	FLOAT	DOUBLE	The number of events where this venue was the last venue at the consolidated best bid price before the consolidated price subsequently worsened, as a percentage of the number of all consolidated bid price worsening events for the instrument.
CBBO_LAGGER_BID_TWA_NOTIONAL	CbboLaggerBidTwaNotional	FLOAT	DOUBLE	The time-weighted average notional amount at the first level of the bid side of the book when this venue is the last venue at the consolidated bid price before it subsequently worsens.
CBBO_LAGGER_BID_TWA_PERCENTAGE	CbboLaggerBidTwaPercentage	FLOAT	DOUBLE	The percentage of time where this venue was the last venue at the consolidated best bid price before the
CBBO_ORDER_COUNT_ANY	CbboOrderCountAny	FLOAT	DOUBLE	The average time that orders rest on the book, for orders placed at the CBBO price and then cancelled.
CBBO_ORDER_COUNT_CANCELLED	CbboOrderCountCancelled	FLOAT	DOUBLE	The average time that orders rest on the book, for orders placed at the CBBO price and then completely filled.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
CBBO_ORDER_COUNT_FILLED	CbboOrderCountFilled	FLOAT	DOUBLE	The number of orders placed at CBBO that are completely filled.
CBBO_ORDER_COUNT_PARTIAL	CbboOrderCountPartial	FLOAT	DOUBLE	The number of orders placed at CBBO that are partially filled.
CBBO_ORDER_PERCENTAGE_CANCELLED	CbboOrderPercentageCancelled	FLOAT	DOUBLE	The number of orders placed at CBBO that are never filled.
CBBO_ORDER_PERCENTAGE_FILLED	CbboOrderPercentageFilled	FLOAT	DOUBLE	The percentage of orders placed at CBBO that are completely filled.
CBBO_ORDER_PERCENTAGE_PARTIAL	CbboOrderPercentagePartial	FLOAT	DOUBLE	The percentage of orders placed at CBBO that are partially filled.
CBBO_ORDER_TOTAL_TIME_CANCELLED	CbboOrderTotalTimeCancelled	FLOAT	DOUBLE	The total time that orders rest on the book, for orders placed at the CBBO price and then cancelled.
CBBO_ORDER_TOTAL_TIME_FILLED	CbboOrderTotalTimeFilled	FLOAT	DOUBLE	The total time that orders rest on the book, for orders placed at the CBBO price and then completely filled.
CBBO_ORDER_TOTAL_TIME_PARTIAL	CbboOrderTotalTimePartial	FLOAT	DOUBLE	The total time that orders rest on the book, for orders placed at the CBBO price and then partially filled.
CBBO_MEAN_RESTING_TIME_CANCELLED	CbboMeanRestingTimeCancelled	FLOAT	DOUBLE	The average time that orders rest on the book, for orders placed at the CBBO price and then cancelled.
CBBO_MEAN_RESTING_TIME_FILLED	CbboMeanRestingTimeFilled	FLOAT	DOUBLE	The average time that orders rest on the book, for orders placed at the CBBO price and then completely filled.
CBBO_MEAN_RESTING_TIME_PARTIAL	CbboMeanRestingTimePartial	FLOAT	DOUBLE	The average time that orders rest on the book, for orders placed at the CBBO price and then partially filled.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
VOLATILITY_INTRADAY	VolatilityIntraday	FLOAT	DOUBLE	The standard deviation of the log returns of the mid-price of the lit order book on a venue during continuous trading, using a sampling frequency of 1 minute. The volatility is annualised assuming a standard 8.5 hours in a trading day and 252 trading days.
QUOTE_TO_TRADE	QuoteToTrade	FLOAT	DOUBLE	The ratio of quotes to trades. The number of quotes is calculated as the number of messages which did not signify an order execution. The number of trades is calculated as the number of aggressive executions, where simultaneous partial executions of a single order are counted as a single trade.
MEAN_RESTING_TIME_CANCELLED_BID_1	MeanRestingTimeCancelledBid1	FLOAT	DOUBLE	The mean resting time (in seconds) of bid orders placed at the 1st level of the book which were subsequently cancelled.
MEAN_RESTING_TIME_CANCELLED_BID_2	MeanRestingTimeCancelledBid2	FLOAT	DOUBLE	The mean resting time (in seconds) of bid orders placed at the 2nd level of the book which were subsequently cancelled.
MEAN_RESTING_TIME_CANCELLED_BID_3	MeanRestingTimeCancelledBid3	FLOAT	DOUBLE	The mean resting time (in seconds) of bid orders placed at the 3rd level of the book which were subsequently cancelled.
MEAN_RESTING_TIME_CANCELLED_BID_4	MeanRestingTimeCancelledBid4	FLOAT	DOUBLE	The mean resting time (in seconds) of bid orders placed at the 4th level of the book which were subsequently cancelled.
MEAN_RESTING_TIME_CANCELLED_BID_5	MeanRestingTimeCancelledBid5	FLOAT	DOUBLE	The mean resting time (in seconds) of bid orders placed at the 5th level of the book which were subsequently cancelled.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
MEAN_RESTING_TIME_CANCELLED_ASK_1	MeanRestingTimeCancelledAsk1	FLOAT	DOUBLE	The mean resting time (in seconds) of ask orders placed at the 1st level of the book which were subsequently cancelled.
MEAN_RESTING_TIME_CANCELLED_ASK_2	MeanRestingTimeCancelledAsk2	FLOAT	DOUBLE	The mean resting time (in seconds) of ask orders placed at the 2nd level of the book which were subsequently cancelled.
MEAN_RESTING_TIME_CANCELLED_ASK_3	MeanRestingTimeCancelledAsk3	FLOAT	DOUBLE	The mean resting time (in seconds) of ask orders placed at the 3rd level of the book which were subsequently cancelled.
MEAN_RESTING_TIME_CANCELLED_ASK_4	MeanRestingTimeCancelledAsk4	FLOAT	DOUBLE	The mean resting time (in seconds) of ask orders placed at the 4th level of the book which were subsequently cancelled.
MEAN_RESTING_TIME_CANCELLED_ASK_5	MeanRestingTimeCancelledAsk5	FLOAT	DOUBLE	The mean resting time (in seconds) of ask orders placed at the 5th level of the book which were subsequently cancelled.
MEAN_RESTING_TIME_FILLED_BID_1	MeanRestingTimeFilledBid1	FLOAT	DOUBLE	The mean resting time (in seconds) of bid orders placed at the 1st level of the book which were subsequently completely filled.
MEAN_RESTING_TIME_FILLED_BID_2	MeanRestingTimeFilledBid2	FLOAT	DOUBLE	The mean resting time (in seconds) of bid orders placed at the 2nd level of the book which were subsequently completely filled.
MEAN_RESTING_TIME_FILLED_BID_3	MeanRestingTimeFilledBid3	FLOAT	DOUBLE	The mean resting time (in seconds) of bid orders placed at the 3rd level of the book which were subsequently completely filled.
MEAN_RESTING_TIME_FILLED_BID_4	MeanRestingTimeFilledBid4	FLOAT	DOUBLE	The mean resting time (in seconds) of bid orders placed at the 4th level of the book which were subsequently completely filled.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
MEAN_RESTING_TIME_FILLED_BID_5	MeanRestingTimeFilledBid5	FLOAT	DOUBLE	The mean resting time (in seconds) of bid orders placed at the 5th level of the book which were subsequently completely filled.
MEAN_RESTING_TIME_FILLED_ASK_1	MeanRestingTimeFilledAsk1	FLOAT	DOUBLE	The mean resting time (in seconds) of ask orders placed at the 1st level of the book which were subsequently completely filled.
MEAN_RESTING_TIME_FILLED_ASK_2	MeanRestingTimeFilledAsk2	FLOAT	DOUBLE	The mean resting time (in seconds) of ask orders placed at the 2nd level of the book which were subsequently completely filled.
MEAN_RESTING_TIME_FILLED_ASK_3	MeanRestingTimeFilledAsk3	FLOAT	DOUBLE	The mean resting time (in seconds) of ask orders placed at the 3rd level of the book which were subsequently completely filled.
MEAN_RESTING_TIME_FILLED_ASK_4	MeanRestingTimeFilledAsk4	FLOAT	DOUBLE	The mean resting time (in seconds) of ask orders placed at the 4th level of the book which were subsequently completely filled.
MEAN_RESTING_TIME_FILLED_ASK_5	MeanRestingTimeFilledAsk5	FLOAT	DOUBLE	The mean resting time (in seconds) of ask orders placed at the 5th level of the book which were subsequently completely filled.
MEAN_RESTING_TIME_PARTIAL_BID_1	MeanRestingTimePartialBid1	FLOAT	DOUBLE	The mean resting time (in seconds) of bid orders placed at the 1st level of the book which were subsequently partially filled.
MEAN_RESTING_TIME_PARTIAL_BID_2	MeanRestingTimePartialBid2	FLOAT	DOUBLE	The mean resting time (in seconds) of bid orders placed at the 2nd level of the book which were subsequently partially filled.
MEAN_RESTING_TIME_PARTIAL_BID_3	MeanRestingTimePartialBid3	FLOAT	DOUBLE	The mean resting time (in seconds) of bid orders placed at the 3rd level of the book which were subsequently partially filled.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
MEAN_RESTING_TIME_PARTIAL_BID_4	MeanRestingTimePartialBid4	FLOAT	DOUBLE	The mean resting time (in seconds) of bid orders placed at the 4th level of the book which were subsequently partially filled.
MEAN_RESTING_TIME_PARTIAL_BID_5	MeanRestingTimePartialBid5	FLOAT	DOUBLE	The mean resting time (in seconds) of bid orders placed at the 5th level of the book which were subsequently partially filled.
MEAN_RESTING_TIME_PARTIAL_ASK_1	MeanRestingTimePartialAsk1	FLOAT	DOUBLE	The mean resting time (in seconds) of ask orders placed at the 1st level of the book which were subsequently partially filled.
MEAN_RESTING_TIME_PARTIAL_ASK_2	MeanRestingTimePartialAsk2	FLOAT	DOUBLE	The mean resting time (in seconds) of ask orders placed at the 2nd level of the book which were subsequently partially filled.
MEAN_RESTING_TIME_PARTIAL_ASK_3	MeanRestingTimePartialAsk3	FLOAT	DOUBLE	The mean resting time (in seconds) of ask orders placed at the 3rd level of the book which were subsequently partially filled.
MEAN_RESTING_TIME_PARTIAL_ASK_4	MeanRestingTimePartialAsk4	FLOAT	DOUBLE	The mean resting time (in seconds) of ask orders placed at the 4th level of the book which were subsequently partially filled.
MEAN_RESTING_TIME_PARTIAL_ASK_5	MeanRestingTimePartialAsk5	FLOAT	DOUBLE	The mean resting time (in seconds) of ask orders placed at the 5th level of the book which were subsequently partially filled.
FILL_PROBABILITY_BID_1	FillProbabilityBid1	FLOAT	DOUBLE	The probability that a bid order placed at the 1st level of the book will be filled within 60 seconds.
FILL_PROBABILITY_BID_2	FillProbabilityBid2	FLOAT	DOUBLE	The probability that a bid order placed at the 2nd level of the book will be filled within 60 seconds.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
FILL_PROBABILITY_BID_3	FillProbabilityBid3	FLOAT	DOUBLE	The probability that a bid order placed at the 3rd level of the book will be filled within 60 seconds.
FILL_PROBABILITY_BID_4	FillProbabilityBid4	FLOAT	DOUBLE	The probability that a bid order placed at the 4th level of the book will be filled within 60 seconds.
FILL_PROBABILITY_BID_5	FillProbabilityBid5	FLOAT	DOUBLE	The probability that a bid order placed at the 5th level of the book will be filled within 60 seconds.
FILL_PROBABILITY_ASK_1	FillProbabilityAsk1	FLOAT	DOUBLE	The probability that an ask order placed at the 1st level of the book will be filled within 60 seconds.
FILL_PROBABILITY_ASK_2	FillProbabilityAsk2	FLOAT	DOUBLE	The probability that an ask order placed at the 2nd level of the book will be filled within 60 seconds.
FILL_PROBABILITY_ASK_3	FillProbabilityAsk3	FLOAT	DOUBLE	The probability that an ask order placed at the 3rd level of the book will be filled within 60 seconds.
FILL_PROBABILITY_ASK_4	FillProbabilityAsk4	FLOAT	DOUBLE	The probability that an ask order placed at the 4th level of the book will be filled within 60 seconds.
FILL_PROBABILITY_ASK_5	FillProbabilityAsk5	FLOAT	DOUBLE	The probability that an ask order placed at the 5th level of the book will be filled within 60 seconds.
AUCTION_DISLOCATION_CLOSING_1M	AuctionDislocationClosing1M	FLOAT	DOUBLE	The change (in basis points) between the mid-point price 1 minute prior to the end of continuous trading and the closing price of the auction on the Regulated Market.
AUCTION_DISLOCATION_CLOSING_5M	AuctionDislocationClosing5M	FLOAT	DOUBLE	The change (in basis points) between the mid-point price 5 minutes prior to the end of continuous trading and the closing price of the auction on the Regulated Market.

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Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
AUCTION_DISLOCATION_CLOSING_LAST	AuctionDislocationClosingLast	FLOAT	DOUBLE	The change (in basis points) between the last mid-point price during continuous trading and the closing price of the auction on the Regulated Market.
AUCTION_ORDER_IMBALANCE_ABS	AuctionOrderImbalanceAbs	FLOAT	DOUBLE	The excess volume after the closing auction stays on the book after the auction execution. This is the volume of bid orders at the crossing price minus the volume of ask orders at the crossing price.
AUCTION_ORDER_IMBALANCE_NOTIONAL	AuctionOrderImbalanceNotional	FLOAT	DOUBLE	The excess notional volume after the closing auction that stays on the book after the auction execution. This is the notional volume of bid orders at the crossing price minus the notional volume of ask orders at the crossing price.
AUCTION_ORDER_IMBALANCE_PERCENTAGE_FULL_DAY	AuctionOrderImbalancePercentageFullDay	FLOAT	DOUBLE	The excess volume after the closing auction that stays on the book after the auction execution as a percentage of volume traded over the day. This is the volume of bid orders at the crossing price minus the volume of ask orders at the crossing price.
AUCTION_ORDER_IMBALANCE_PERCENTAGE_AUCTION	AuctionOrderImbalancePercentageAuction	FLOAT	DOUBLE	The excess volume after the closing auction that stays on the book after the auction execution as a percentage of volume traded during the auction. This is the volume of bid orders at the crossing price minus the volume of ask orders at the crossing price.
RETAIL_TRADES_COUNT	RetailTradesCount	FLOAT	DOUBLE	Daily value which is the sum of retail trade count.
RETAIL_TRADES_SHARES	RetailTradesShares	FLOAT	DOUBLE	Daily value which is the sum of retail trade volume.

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
RETAIL_TRADES_NOTIONAL_LOCAL	RetailTradesNotionalLocal	FLOAT	DOUBLE	Daily value which is the sum of retail trade notional in local currency.
RETAIL_TRADES_NOTIONAL_USD	RetailTradesNotionalUsd	FLOAT	DOUBLE	Daily value which is the sum of retail trade notional in USD.
RETAIL_TRADES_NOTIONAL_EUR	RetailTradesNotionalEur	FLOAT	DOUBLE	Daily value which is the sum of retail trade notional in EUR.

1.4. Available metrics

Our full analytics data dictionary can be found at <https://data.bmlitech.com/#/app/data-dictionary>, which updates as new metrics are added.

1.5. Format and file structure

Data is delivered as a single file per market per date, as a parquet file.

- **{YYYY}**: Year
- **{MM}**: Month
- **{DD}**: Day
- **{Region}**: The region of the venue such as APAC, AMERICAS, EMEA and GLOBAL
- **{MIC}**: Market Identifier Code (MIC) is a unique four-character code that identifies stock markets and exchanges for trading and referencing computer systems

File Structure:

{YYYY}/{MM}/{DD}/DAILYANALYTICS/{Region}/daily-analytics-{MIC}-{YYYY}{MM}{DD}.parquet

1.6. Data arrival times

Full product coverage and arrival times are available at <https://data.bmlitech.com>.