BMLL Data Feed

Daily Classified Trades

Date: 2025-11-13
Version: 2.4

1.1. Introduction

The BMLL Data Feed: Daily Classified Trades provides daily trade volumes across all equity exchanges, trade reporting facilities, MTFs and Approved Publication Arrangements (APAs) bucketed per trade classification and per symbol. It provides a simplified view of trading volumes across multiple trading systems.

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.	20220302-11:23.57.12345789
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)	Field Name (Parquet)	Type (Snowflake)	Type (Parquet)	Description
LISTING_ID	ListingId	NUMBER	INT64	The BMLL identifier representing the object - listing, instrument, market, etc.
TRADE_DATE	TradeDate	DATE	INT32	The specific date on which a trade was executed.
PUBLICATION_DATE	PublicationDate	DATE	INT32	The date the trade was reported. This can be different to the TRADE_DATE.
EXECUTION_VENUE	ExecutionVenue	VARCHAR	BYTE_ARRAY	The MIC code of the underlying venue where the trade has executed. This can be different from the MIC code, either for reporting venues (e.g BOTC), or where there are multiple trading mechanisms for a single MIC code (e.g JapanNext).
CLASSIFICATION_NAME	ClassificationName	VARCHAR	BYTE_ARRAY	The classification of the trade.
TRADE_VOLUME	TradeVolume	NUMBER	INT64	The number of shares traded.
TRADE_COUNT	TradeCount	NUMBER	INT64	The number of trades or executions reported. Note that in the case of auctions where a single uncross message is received, this will be counted as a single atomic trade.

TRADE_NOTIONAL	TradeNotional	FLOAT	DOUBLE	The notional value traded in the local currency.
CURRENCY_CODE	CurrencyCode	VARCHAR	BYTE_ARRAY	The currency of the order book information: as provided by the exchange.
TRADE_NOTIONAL_USD	TradeNotionalUSD	FLOAT	DOUBLE	The notional value traded in US Dollars. This value is based on the ECB FX rate on the trade execution date.
TRADE_NOTIONAL_EUR	TradeNotionalEUR	FLOAT	DOUBLE	The notional value traded in Euros. This value is based on the ECB FX rate on the trade execution date.
INSTRUMENT_ID	InstrumentId	NUMBER	INT64	BMLL identifier represents the instrument to which the listing belongs. BMLL Instrument IDs are different if the primary identifier is different, the currency or the region is different.
MIC	MIC	VARCHAR	BYTE_ARRAY	The Market Identifier Code (MIC) uniquely identifies 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 as provided by the exchange

1.4. Classification details

Note that not all classifications are not always available for all regions. For example, the US will only include Lit, Auctions and OTC volume due to the level of transparency in public data.

Classification	Description
LIT_CONTINUOUS	Standard on-book continuous trading with pretrade transparency (includes icebergs with visible parts)
LIT_OPENING_AUCTION	Trade occurring during the lit opening auction
LIT_INTRADAY_AUCTION	Trade occurring during a scheduled intraday auction
LIT_UNSCHEDULED_AUCTION	Trade occurring during an unscheduled intraday auction
LIT_CLOSING_AUCTION	Trade occurring during the closing auction
AUCTION_ON_DEMAND	Trade on a periodic auction
CLOSING_PRICE	Trade occurring on a venue using a mechanism that fixes to the official close price
POST_TRADE_UNCROSSING	Auction occurring after the close (e.g CBOE 3C)
DARK_BELOW_LIS	Trade occurring on a dark venue or fully hidden order with a size smaller than LIS
DARK_ABOVE_LIS	Trade occurring on a dark venue or fully hidden order with a size larger than LIS
DARK_CONDITIONAL_BELOW_LIS	Inferred dark volume with quantity below LIS executed on hybrid mechanism (such as Turquoise Uncross or CBOE LIS)
DARK_CONDITIONAL_ABOVE_LIS	Inferred dark volume with quantity above LIS executed on hybrid mechanism (such as Turquoise Uncross or CBOE LIS)
REQUEST_FOR_QUOTE_BELOW_LIS	Trade occurring on a request for quote venue with a size smaller than LIS
REQUEST_FOR_QUOTE_ABOVE_LIS	Trade occurring on a request for quote venue with a size larger than LIS
OFF_BOOK_ON_EXCHANGE	Off book trades occurring on the exchange under exchange rules
SI_ADDRESSABLE_BELOW_LIS	Any trade executed on a systematic internaliser where liquidity was classified addressable and size was below LIS
SI_ADDRESSABLE_ABOVE_LIS	Any trade executed on a systematic internaliser where liquidity was classified addressable and size was above LIS
SI_NON_ADDRESSABLE_BELOW_LIS	Any trade executed on a systematic internaliser where liquidity was classified non-addressable and size was below LIS
SI_NON_ADDRESSABLE_ABOVE_LIS	Any trade executed on a systematic internaliser where liquidity was classified non-addressable and size was above LIS
BENCHMARK_PRICE	OTC trades with a MMT BENC flag set on, or that occur fixed with a benchmark price
SPECIAL_PRICE	OTC trade classified as SPECIAL_PRICE in BMLL Normalisation (non-price forming trades, dividends, physical delivery…)
OTC	Vanilla OTC trades

Note that the LIS value is taken based on the jurisdiction of the execution venue.

If no LIS value is provided, then the value is taken to be 15k EUR (for Equities), 1 mn EUR (for Funds with an execution venue in UK and EU up to 2023-06-05) or 3 mn EUR (for Funds with an execution venue in EU from 2023-06-05 onwards).

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}**: Date
- **{Product}**: The product you are subscribing
    - **Daily Classified Trades:** DAILYCLASSIFIEDTRADES
- **{Region}:** The region of the venue such as APAC, AMERICAS, and EMEA
- **{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}/DAILYCLASSIFIEDTRADES/{Region}/daily-classified-trades-{MIC}-YYYYMMDD.parquet

1.6. Data arrival times

Full product coverage and arrival times are available at https://data.bmlltech.com.