BMLL Data Feed

Intraday analytics

Date: 2023-07-31

1.1. Introduction

The BMLL Data Feed: Intraday analytics provides metrics derived from level 3 order and trades data, sampled over the day and delivered as an overnight daily file. It provide 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
bigint	8 byte signed integer	103403403403
char(n)	fixed length string containing letters, digits or '@'	XLON
date	Calendar date	YYYY-MM-DD
enum	string from a defined set	AUCTION
integer	4 byte signed integer	1234
price	8 byte binary floating point. All prices are rounded to a fixed number of decimal places. Trailing decimal zeros are not shown.	123.45
quantity	8 byte binary floating point, rounded to 4 decimal places	125
timestamp	Timestamp will be represented in ISO format in text format, with YYY-MM-DD hh:mm:ss. This will be at 30 minute or 1 minute granularity.	2022-03-02 11:23.57
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"
bool	Boolean	1, 0

1.3. Schema

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

Field Name	Type	Description
Date	date	The trading date.
Ticker	varchar (ascii)	Ticker provided by the exchange.
MIC	varchar	The Market Identifier Code (MIC) is used to uniquely identify the exchange for which the trade is reported.
ISIN	char(12)	The International Securities Identification Numbering value unique for the instrument
FIGI	char(12)	The Financial Instrument Global Identifier. See https://www.openfigi.com/ for more details
DisplayName	varchar	The name of the instrument
ListingId	bigint	The BMLL identifier representing the listing
InstrumentId	bigint	The BMLL identifier representing the instrument
CurrencyCode	char(3)	The currency of the order book information; as provided by the exchange.
IsAlive	bool	Legacy field currently set to True
Timestamp	timestamp	Timestamp of the field. Metrics are timestamped according to the end of the interval that is considered. Hence, OHLC at 30 minutes precision at 9:30 timestamp will indicate the data between 09:00 and 09:30. This is true of all metrics except the LiquidityClassification metrics, which has a left hand window.
<metric>[n]	float or int	Metric value. Depending on the particular metric group, there will be a number of metrics columns, with a type provided by the metric type.

1.4. Available metrics

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

Metrics are delivered per metric group. The naming convention for a metric is <metric name>|<parameters>.

1.5. Format and file structure

Files are delivered per metric group, per market per date, as gzipped csv files. File structure is
/data-feed/D/<market>/<metricgroup>/<year>/<month>/<day/<version>/<filename>.csv.gz

1.6. Data arrival times

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