

# Retail Trades

Consolidated view of daily retail trading activity.

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Retail trading continues to grow globally, along with institutional interest in understanding its unique liquidity characteristics and unconventional drivers. Trading practitioners need a granular breakdown of the overall retail market to target this liquidity segment.

The BMLL Retail Trades product provides daily retail trading volumes on a per-instrument basis across multiple mechanisms and regions. The dataset combines Level 3 flags and heuristic models, enabling users to quickly and easily understand the evolution of retail trading volumes across European and US equity markets.

## Use Cases

- Understand the overall retail market share
- Analyse fragmentation of retail liquidity across markets
- Adapt strategies to maximise retail liquidity interaction

## Coverage

- Data coverage includes 8 European countries spanning London, France, Netherlands, Belgium, Portugal, Ireland, Italy, and Norway across Europe and the US equity and ETF venues
- Data available from 2023

## Schema

- Notional traded volume
- Count of orders
- Count of shares
- Notional values and counts shares
- Average trade size (Notional and Shares)

## How to Access

- Data accessible via BMLL Data Lab, BMLL Data Feed API and BMLL Vantage