

Retail Trades

Consolidated view of daily retail trading activity.

bmlitech.com

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 equity and ETF venues across United Kingdom, France, Netherlands, Belgium, Portugal, Ireland, Italy, Norway and US
- 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