BMLL Data Feed

Daily Classified Trades

Date: 2023-11-22

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
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	Nanoseconds since 1970 in UTC. Timestamp will be represented in ISO format in text format.	20220302-11:23.57.123 45789
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

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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 specific date on which a trade was executed
Ticker	varchar (ascii)	The ticker as provided by the exchange
MIC	varchar	The Market Identifier Code (MIC) is used to uniquely identify the exchange for which the trade is reported.
OPOL	varchar	Original Place Of Listing for the instrument.
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	char	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.
PublicationDate	date	The date the trade was reported. This can be different to the Date
ExecutionVenue	char(4)	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).
Notional	Double	The notional traded. This is Euros for EU and UK listings, and USD for all other listings
Shares	bigint	The number of shares traded
Count	bigint	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
Classification	enum	The classification of the trade

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 if no LIS value is provided, then the value is taken to be 0.

1.4. 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`*

1.5. Data arrival times

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