



BMLL Daily Classified Trades – Europe

Consistent view of daily traded volumes across the fragmented European trading landscape

- BMLL Technologies is the leading, independent provider of historical data and analytics
- As a historical data specialist, BMLL's data and analytics span global equities, ETFs and futures and options from more than 100 trading venues
- BMLL Classified Trades gives a clear view of daily trading volumes across complex and fragmented European markets

Benefits

- BMLL Classified Trades enables market participants to quickly and easily identify the evolution of market dynamics by providing a normalized view of daily trading volumes across European equity markets
- It maps trading volume data across every trade type across all execution venues and trading mechanisms into a single consistent data set including on- and off-exchange, lit, and dark liquidity sources (e.g., OTC, SIs, Request-for-Quote, and Dark)

Use cases

- Identify trading opportunities by exploring the evolution of liquidity in response to market events (including index rebalancing, corporate events, regulatory changes, etc.).
- Improve execution performance by identifying where addressable and non-addressable liquidity resides.

- Enhance trading-related workflows by accessing a complete view of historical trading volumes (e.g., compliance, surveillance and data strategy).

Data coverage

- Coverage across all major European equity venues (including all Primary Venues, MTFs and APAs on- and off-book trades and off book trades (TES trades))
- All trade types across 22 trading mechanisms across European and UK execution venues.
- Execution venue, classification name, daily traded volume, notional and trade count.

Access

- BMLL Daily Classified Trades - Europe is available via the Deutsche Börse Data Shop
- For more information, please contact analytics@deutsche-boerse.com

historical-datashop.deutsche-boerse.com