BMLL Data Feed

Data Feed: Level 2 - Prediction

Date: 2026-09-02
Version: 1.0

1.1. Introduction

The BMLL Data Feed: Prediction Level 2 dataset provides order book depth (up to 10 price levels per side) for CME prediction market (event contract) instruments. One row is produced on every book update, with each level's price, size, and order count.

1.2. Dataset schema

Basic Types

Type	Content	Text representation
BOOLEAN	A True or False boolean value.	1,0
INT32	A 32 bit signed integer.	12345
INT64	A 64 bit signed integer.	12345
DOUBLE	IEEE 64-bit floating point value.	123.4567
BYTE_ARRAY	An arbitrarily long byte array.	"VODAFONE GROUP"
NUMBER	A number with defined precision (total digits allowed) and scale (number of digits allowed to the right of the decimal point). Unless otherwise specified, the default is precision 38 and scale 0.	12345
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"
TIMESTAMP_NTZ	Nanoseconds since 1970 in UTC. Timestamp will be represented in ISO format in text format.	20220302-11:23.57.12345789
FLOAT	IEEE 64-bit floating point value.	123.4567
DATE	A calendar date consisting of a year, month, and day, without including any time or time zone components.	2025-01-01

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1.3. Schema

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
MIC	MIC	VARCHAR	BYTE_ARRAY	The Market Identifier Code (MIC) is used to uniquely identify the exchange which is reporting market activity.
TICKER	Ticker	VARCHAR	BYTE_ARRAY	BMLL-format ticker for a listing on its trading venue. This is the customer-facing Ticker used in API, Snowflake, and Databricks materialisations.
UNDERLYING_TICKER	UnderlyingTicker	VARCHAR	BYTE_ARRAY	Ticker of the underlying symbol
UNDERLYING_PRODUCT_CODE	UnderlyingProductCode	VARCHAR	BYTE_ARRAY	Underlying product code.
STRIKE_PRICE	StrikePrice	FLOAT	DOUBLE	Strike Price of the Option
OPTION_TYPE	OptionType	VARCHAR	BYTE_ARRAY	Indicate whether the option is a put or a call.
EXPIRY_DATE	ExpiryDate	DATE	INT32	Last trading date of the future

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
CURRENCY_CODE	CurrencyCode	VARCHAR	BYTE_ARRAY	The currency code used for all price information (unless specified differently in specific column descriptions). The Currency code is represented following ISO-4217 codes (see https://en.wikipedia.org/wiki/ISO_4217) . Minor currencies are represented using the major currency code and putting in lower case the last letter of the major currency code.
TRADE_DATE	TradeDate	DATE	INT32	Date associated with the dataset row. Product-level smell records document any legacy product where this date is derived from publication time rather than the venue trade timestamp.
EVENT_TIMESTAMP	EventTimestamp	TIMESTAMP_NTZ	INT64	Time of the event - this is generally aimed to be matching event timestamp
LOCAL_TIMESTAMP	LocalTimestamp	TIMESTAMP_NTZ	INT64	The local timestamp indicates the date and time at which the update occurred in the timezone of the primary record associated with the venue.

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
TIMESTAMP_NANOSECONDS	TimestampNanoseconds	NUMBER	INT64	This column contains a representation of the time of the update as the number of nanoseconds since 1970-01-01 00:00:00.0 UTC.
TZ_OFFSET	TZOffset	NUMBER	INT64	The offset between the local timestamp and UTC in seconds.Note: This is based on the original listing location of the primary instrument. Format was +/- HHMM . This will be adjusted during the DST if such a change occurs.
BID_PRICE_1	BidPrice1	FLOAT	DOUBLE	Bid price at level 1. Null if this level is not populated.
BID_SIZE_1	BidSize1	NUMBER	INT64	Total bid quantity at level 1, including both explicit and implied orders.
BID_SIZE_IMPLIED_1	BidSizeImplied1	NUMBER	INT64	Implied-order portion of BidSize at level 1.
BID_NUM_ORDERS_1	BidNumOrders1	NUMBER	INT64	Number of distinct explicit orders at bid level 1. Implied orders are not counted.
ASK_PRICE_1	AskPrice1	FLOAT	DOUBLE	Ask price at level 1. Null if this level is not populated.
ASK_SIZE_1	AskSize1	NUMBER	INT64	Total ask quantity at level 1, including both explicit and implied orders.

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
ASK_SIZE_IMPLIED_1	AskSizeImplied1	NUMBER	INT64	Implied-order portion of AskSize at level 1.
ASK_NUM_ORDERS_1	AskNumOrders1	NUMBER	INT64	Number of distinct explicit orders at ask level 1. Implied orders are not counted.
BID_PRICE_2	BidPrice2	FLOAT	DOUBLE	Bid price at level 2. Null if this level is not populated.
BID_SIZE_2	BidSize2	NUMBER	INT64	Total bid quantity at level 2, including both explicit and implied orders.
BID_SIZE_IMPLIED_2	BidSizeImplied2	NUMBER	INT64	Implied-order portion of BidSize at level 2.
BID_NUM_ORDERS_2	BidNumOrders2	NUMBER	INT64	Number of distinct explicit orders at bid level 2. Implied orders are not counted.
ASK_PRICE_2	AskPrice2	FLOAT	DOUBLE	Ask price at level 2. Null if this level is not populated.
ASK_SIZE_2	AskSize2	NUMBER	INT64	Total ask quantity at level 2, including both explicit and implied orders.
ASK_SIZE_IMPLIED_2	AskSizeImplied2	NUMBER	INT64	Implied-order portion of AskSize at level 2.
ASK_NUM_ORDERS_2	AskNumOrders2	NUMBER	INT64	Number of distinct explicit orders at ask level 2. Implied orders are not counted.
BID_PRICE_3	BidPrice3	FLOAT	DOUBLE	Bid price at level 3. Null if this level is not populated.

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
BID_SIZE_3	BidSize3	NUMBER	INT64	Total bid quantity at level 3, including both explicit and implied orders.
BID_SIZE_IMPLIED_3	BidSizeImplied3	NUMBER	INT64	Implied-order portion of BidSize at level 3.
BID_NUM_ORDERS_3	BidNumOrders3	NUMBER	INT64	Number of distinct explicit orders at bid level 3. Implied orders are not counted.
ASK_PRICE_3	AskPrice3	FLOAT	DOUBLE	Ask price at level 3. Null if this level is not populated.
ASK_SIZE_3	AskSize3	NUMBER	INT64	Total ask quantity at level 3, including both explicit and implied orders.
ASK_SIZE_IMPLIED_3	AskSizeImplied3	NUMBER	INT64	Implied-order portion of AskSize at level 3.
ASK_NUM_ORDERS_3	AskNumOrders3	NUMBER	INT64	Number of distinct explicit orders at ask level 3. Implied orders are not counted.
BID_PRICE_4	BidPrice4	FLOAT	DOUBLE	Bid price at level 4. Null if this level is not populated.
BID_SIZE_4	BidSize4	NUMBER	INT64	Total bid quantity at level 4, including both explicit and implied orders.
BID_SIZE_IMPLIED_4	BidSizeImplied4	NUMBER	INT64	Implied-order portion of BidSize at level 4.
BID_NUM_ORDERS_4	BidNumOrders4	NUMBER	INT64	Number of distinct explicit orders at bid level 4. Implied orders are not counted.

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
ASK_PRICE_4	AskPrice4	FLOAT	DOUBLE	Ask price at level 4. Null if this level is not populated.
ASK_SIZE_4	AskSize4	NUMBER	INT64	Total ask quantity at level 4, including both explicit and implied orders.
ASK_SIZE_IMPLIED_4	AskSizeImplied4	NUMBER	INT64	Implied-order portion of AskSize at level 4.
ASK_NUM_ORDERS_4	AskNumOrders4	NUMBER	INT64	Number of distinct explicit orders at ask level 4. Implied orders are not counted.
BID_PRICE_5	BidPrice5	FLOAT	DOUBLE	Bid price at level 5. Null if this level is not populated.
BID_SIZE_5	BidSize5	NUMBER	INT64	Total bid quantity at level 5, including both explicit and implied orders.
BID_SIZE_IMPLIED_5	BidSizeImplied5	NUMBER	INT64	Implied-order portion of BidSize at level 5.
BID_NUM_ORDERS_5	BidNumOrders5	NUMBER	INT64	Number of distinct explicit orders at bid level 5. Implied orders are not counted.
ASK_PRICE_5	AskPrice5	FLOAT	DOUBLE	Ask price at level 5. Null if this level is not populated.
ASK_SIZE_5	AskSize5	NUMBER	INT64	Total ask quantity at level 5, including both explicit and implied orders.
ASK_SIZE_IMPLIED_5	AskSizeImplied5	NUMBER	INT64	Implied-order portion of AskSize at level 5.

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
ASK_NUM_ORDERS_5	AskNumOrders5	NUMBER	INT64	Number of distinct explicit orders at ask level 5. Implied orders are not counted.
BID_PRICE_6	BidPrice6	FLOAT	DOUBLE	Bid price at level 6. Null if this level is not populated.
BID_SIZE_6	BidSize6	NUMBER	INT64	Total bid quantity at level 6, including both explicit and implied orders.
BID_SIZE_IMPLIED_6	BidSizeImplied6	NUMBER	INT64	Implied-order portion of BidSize at level 6.
BID_NUM_ORDERS_6	BidNumOrders6	NUMBER	INT64	Number of distinct explicit orders at bid level 6. Implied orders are not counted.
ASK_PRICE_6	AskPrice6	FLOAT	DOUBLE	Ask price at level 6. Null if this level is not populated.
ASK_SIZE_6	AskSize6	NUMBER	INT64	Total ask quantity at level 6, including both explicit and implied orders.
ASK_SIZE_IMPLIED_6	AskSizeImplied6	NUMBER	INT64	Implied-order portion of AskSize at level 6.
ASK_NUM_ORDERS_6	AskNumOrders6	NUMBER	INT64	Number of distinct explicit orders at ask level 6. Implied orders are not counted.
BID_PRICE_7	BidPrice7	FLOAT	DOUBLE	Bid price at level 7. Null if this level is not populated.
BID_SIZE_7	BidSize7	NUMBER	INT64	Total bid quantity at level 7, including both explicit and implied orders.

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
BID_SIZE_IMPLIED_7	BidSizeImplied7	NUMBER	INT64	Implied-order portion of BidSize at level 7.
BID_NUM_ORDERS_7	BidNumOrders7	NUMBER	INT64	Number of distinct explicit orders at bid level 7. Implied orders are not counted.
ASK_PRICE_7	AskPrice7	FLOAT	DOUBLE	Ask price at level 7. Null if this level is not populated.
ASK_SIZE_7	AskSize7	NUMBER	INT64	Total ask quantity at level 7, including both explicit and implied orders.
ASK_SIZE_IMPLIED_7	AskSizeImplied7	NUMBER	INT64	Implied-order portion of AskSize at level 7.
ASK_NUM_ORDERS_7	AskNumOrders7	NUMBER	INT64	Number of distinct explicit orders at ask level 7. Implied orders are not counted.
BID_PRICE_8	BidPrice8	FLOAT	DOUBLE	Bid price at level 8. Null if this level is not populated.
BID_SIZE_8	BidSize8	NUMBER	INT64	Total bid quantity at level 8, including both explicit and implied orders.
BID_SIZE_IMPLIED_8	BidSizeImplied8	NUMBER	INT64	Implied-order portion of BidSize at level 8.
BID_NUM_ORDERS_8	BidNumOrders8	NUMBER	INT64	Number of distinct explicit orders at bid level 8. Implied orders are not counted.
ASK_PRICE_8	AskPrice8	FLOAT	DOUBLE	Ask price at level 8. Null if this level is not populated.

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
ASK_SIZE_8	AskSize8	NUMBER	INT64	Total ask quantity at level 8, including both explicit and implied orders.
ASK_SIZE_IMPLIED_8	AskSizeImplied8	NUMBER	INT64	Implied-order portion of AskSize at level 8.
ASK_NUM_ORDERS_8	AskNumOrders8	NUMBER	INT64	Number of distinct explicit orders at ask level 8. Implied orders are not counted.
BID_PRICE_9	BidPrice9	FLOAT	DOUBLE	Bid price at level 9. Null if this level is not populated.
BID_SIZE_9	BidSize9	NUMBER	INT64	Total bid quantity at level 9, including both explicit and implied orders.
BID_SIZE_IMPLIED_9	BidSizeImplied9	NUMBER	INT64	Implied-order portion of BidSize at level 9.
BID_NUM_ORDERS_9	BidNumOrders9	NUMBER	INT64	Number of distinct explicit orders at bid level 9. Implied orders are not counted.
ASK_PRICE_9	AskPrice9	FLOAT	DOUBLE	Ask price at level 9. Null if this level is not populated.
ASK_SIZE_9	AskSize9	NUMBER	INT64	Total ask quantity at level 9, including both explicit and implied orders.
ASK_SIZE_IMPLIED_9	AskSizeImplied9	NUMBER	INT64	Implied-order portion of AskSize at level 9.
ASK_NUM_ORDERS_9	AskNumOrders9	NUMBER	INT64	Number of distinct explicit orders at ask level 9. Implied orders are not counted.

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
BID_PRICE_10	BidPrice10	FLOAT	DOUBLE	Bid price at level 10. Null if this level is not populated.
BID_SIZE_10	BidSize10	NUMBER	INT64	Total bid quantity at level 10, including both explicit and implied orders.
BID_SIZE_IMPLIED_10	BidSizeImplied10	NUMBER	INT64	Implied-order portion of BidSize at level 10.
BID_NUM_ORDERS_10	BidNumOrders10	NUMBER	INT64	Number of distinct explicit orders at bid level 10. Implied orders are not counted.
ASK_PRICE_10	AskPrice10	FLOAT	DOUBLE	Ask price at level 10. Null if this level is not populated.
ASK_SIZE_10	AskSize10	NUMBER	INT64	Total ask quantity at level 10, including both explicit and implied orders.
ASK_SIZE_IMPLIED_10	AskSizeImplied10	NUMBER	INT64	Implied-order portion of AskSize at level 10.
ASK_NUM_ORDERS_10	AskNumOrders10	NUMBER	INT64	Number of distinct explicit orders at ask level 10. Implied orders are not counted.
BID_LEVEL_COUNT	BidLevelCount	NUMBER	INT64	Number of bid levels populated
ASK_LEVEL_COUNT	AskLevelCount	NUMBER	INT64	Number of ask levels populated
MARKET_STATE	MarketState	VARCHAR	BYTE_ARRAY	Standardised market state information. See below for description of possible market states.

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
EXCHANGE_SEQUENCE_NO	ExchangeSequenceNo	NUMBER	INT64	The sequence number as provided by the exchange. Note that some exchange may not provide a sequence number in this case the ExchangeSequenceNo will always be 0.
BMLL_SEQUENCE_SOURCE	BMLLSequenceSource	NUMBER	INT64	An integer used to identify the upstream feed from which the sequence numbers are generated. This is designed to avoid the creation of non-existent order between events that come from different message streams
BMLL_SEQUENCE_NO	BMLLSequenceNo	NUMBER	INT64	The sequence no of the trade in the upstream feed as inferred by BMLL - this sequence number will respect the order of messages in upstream protocol and will be populated even if the upstream venue does not provide a sequence number - where the source of the feed is indicated by BMLLSequenceSource.