BMLL Data Feed

Statistics - Prediction

Date: 2026-04-28
Version: 1.0

1.1. Introduction

The BMLL Data Feed: Prediction Statistics dataset provides end-of-day summary data per contract: settlement prices, open interest, and reported volumes. One or more rows may be produced per contract per day, as exchanges may publish intraday updates before a final end-of-day message.

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
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.
LISTING_ID	ListingId	NUMBER	INT64	The BMLL ListingId is used to identify a specific instrument on a market venue (trading venue or reporting venue). BMLL listings identify uniquely every ticker on the venue and remain attached to the instrument even when a ticker change occurs — though changes of primary instrument identifier (such as ISIN changes) can cause a new listing_id to be issued.

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
INSTRUMENT_ID	InstrumentId	NUMBER	INT64	The BMLL identifier of the BMLL instrument. BMLL instruments are designed to connect together listings of a designated underlying asset when they are issued with similar condition (i.e. same quoting currency, geographical, legislation region, primary reference venue).
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.
TIMESTAMP	Timestamp	TIMESTAMP_NTZ	INT64	The UTC timestamp indicates the date and time at which the update occurred in the timezone of the primary record associated with the venue, with microsecond precision.

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
OPEN_INTEREST	OpenInterest	NUMBER	INT64	Daily volume computed by BMLL from trade reports. RegularTradingHours will include RegularTradingHours volume as well as the volume from previous GTH sessions if any.
REPORTED_TOTAL_VOLUME	ReportedTotalVolume	NUMBER	INT64	Total volume as reported by the exchange.
REPORTED_BLOCK_VOLUME	ReportedBlockVolume	NUMBER	INT64	Total block trading volume as reported by the exchange
SETTLEMENT_PRICE	SettlementPrice	NUMBER	INT64	The settlement price.
BMLL_SETTLEMENT_PRICE_TYPE	BMLLSettlementPriceType	VARCHAR	BYTE_ARRAY	A normalised type of the settlement price provided by the exchange. Can take the value: - Preliminary - Estimated - Preliminary - Actual - Final - Estimated - Final - Actual - NULL
BMLL_SETTLEMENT_PRICE_TIMELINESS	BMLLSettlementPriceTimeliness	VARCHAR	BYTE_ARRAY	Describes the timeliness of the value as provided by the exchange. Can take the value: - Intraday - Daily - Expiry - NULL
BMLL_SETTLEMENT_PRICE_PRECISION	BMLLSettlementPricePrecision	VARCHAR	BYTE_ARRAY	Describes the precision of the settlement price, as provided by the exchange. Can take the value: - Actual - Rounded - NULL

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
EXCHANGE_SETTLEMENT_PRICE_TYPE	ExchangeSettlementPriceType	VARCHAR	BYTE_ARRAY	Type of settlement price, as provided by the exchange.
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.
LOADED_AT	LoadedAt	TIMESTAMP_NTZ	INT64	

1.4. Notes

One or more rows per contract per trading day. The Ticker field contains the exchange-provided ticker for the contract. ListingId and InstrumentId are present in the file, but are currently reserved fields and should not be relied upon for analytical purposes. Settlement Price SettlementPrice is stored as an integer as published by the exchange. The conversion to a human-readable decimal price requires a scaling factor that is exchange- and product-specific. Consult per-venue documentation for clarification on the appropriate scaling approach for a given contract. Volume and Open Interest OpenInterest and ReportedTotalVolume may be zero for venues that publish settlement prices without accompanying volume statistics. Intraday Updates Where exchanges publish preliminary or intraday settlement prices, multiple rows may appear for the same contract on the same trading day. The BMLLSettlementPriceTimeliness field indicates whether a given row represents an intraday, daily, or expiry-level settlement price.

1.5. Option Contract Identification

Options are identified by a composite key built from several fields that together uniquely identify a single tradeable contract. This key links records across all Options Data Feed files.

Level	Fields	What It Defines
Venue	MIC	The exchange (e.g. XEUR, XCME)
Product	MIC + UnderlyingTicker	All options on a given underlying
Expiry group	MIC + UnderlyingTicker + ExpiryDate	All strikes and option types for one expiry
Contract	MIC + UnderlyingTicker + ExpiryDate + StrikePrice + OptionType	A single tradeable option contract