BMLL Data Feed

Data Feed: Level 1 -

Prediction

Date: 2026-09-02
Version: 1.0

1.1. Introduction

The BMLL Data Feed: Prediction Level 1 dataset provides top-of-book quotes for CME prediction market (event contract) instruments. One row is produced on every change to the best bid or ask. Includes size broken down by explicit versus implied (synthetic) orders.

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.
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).
DATE	Date	DATE	INT32	The date containing the data for which this file was produced
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.
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.

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
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	BidPrice	FLOAT	DOUBLE	The bid price at at the given level on the bid side in local currency.
BID_SIZE	BidSize	NUMBER	INT64	The total number of shares submitted at the best price level on the bid side. This includes both implied and order book orders.
BID_SIZE_IMPLIED	BidSizeImplied	NUMBER	INT64	Portion of BidSize attributable to implied (synthetic) orders.
BID_NUM_ORDERS	BidNumOrders	NUMBER	INT64	The number of distinct orders at given the price level on the bid side (if available)
BID_PRICE_TYPE	BidPriceType	NUMBER	INT64	Enum to indicate whether the best bid is due to implied or outright orders 1: All outright 2: All Implied 3: Mix
ASK_PRICE	AskPrice	FLOAT	DOUBLE	The ask price at at the given level on the ask side in local currency.

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
ASK_SIZE	AskSize	NUMBER	INT64	The number of shares submitted at the best ask side. This includes both implied and order book orders.
ASK_SIZE_IMPLIED	AskSizeImplied	NUMBER	INT64	The number of shares submitted at best ask side that is due to implied orders.
ASK_NUM_ORDERS	AskNumOrders	NUMBER	INT64	The number of distinct orders at given the price level on the ask side
ASK_PRICE_TYPE	AskPriceType	NUMBER	INT64	Enum to indicate whether the best ask due to implied or outright orders 1: All outright 2: All Implied 3: Mix
MARKET_STATE	MarketState	VARCHAR	BYTE_ARRAY	Standardised market state information. See below for description of possible market states.
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.

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
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.