BMLL Data Feed

Reference Data

Date: 2026-02-09
Version: 4.3

1.1. Introduction

Daily master file of reference data for equities in the BMLL universe. Use it to identify a security across every other BMLL Data Feed product — one canonical LISTING_ID and INSTRUMENT_ID per row, joined with the identifiers you already work in (ISIN, FIGI, Refinitiv IDs, CUSIP where licensed).

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

One row corresponds to a single instrument on a single venue for a single date.

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
REFERENCE_DATE	ReferenceDate	DATE	INT32	
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.
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).

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.
DESCRIPTION	Description	VARCHAR	BYTE_ARRAY	Long description of the instrument
DISPLAY_NAME	DisplayName	VARCHAR	BYTE_ARRAY	The name of the instrument
ISIN	ISIN	VARCHAR	BYTE_ARRAY	The International Securities Identification Numbering value unique for the instrument
INSTRUMENT_TYPE	InstrumentType	VARCHAR	BYTE_ARRAY	Type of instrument (Equity, Funds, Futures, Options)
IS_ALIVE	IsAlive	BOOLEAN	BOOLEAN	A symbol will remain alive as long as it is expected to be tradable.
IS_PRIMARY	IsPrimary	BOOLEAN	BOOLEAN	
MIC	MIC	VARCHAR	BYTE_ARRAY	The Market Identifier Code (MIC) is used to uniquely identify the exchange which is reporting market activity.

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
MARKET_DATA_LEVEL	MarketDataLevel	VARCHAR	BYTE_ARRAY	
OPOL	OPOL	VARCHAR	BYTE_ARRAY	Original Place Of Listing for the instrument.
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.
FIGI	FIGI	VARCHAR	BYTE_ARRAY	The Financial Instrument Global Identifier. See https://www.openfigi.com/ for more details
FIGI_COMPOSITE	FIGIComposite	VARCHAR	BYTE_ARRAY	
FIGI_SHARE_CLASS	FIGIShareClass	VARCHAR	BYTE_ARRAY	
OPERATING_MIC	OperatingMic	VARCHAR	BYTE_ARRAY	
REUTERS_INSTRUMENT_ID	ReutersInstrumentId	VARCHAR	BYTE_ARRAY	Reuters Instrument Id
REUTERS_ORGANIZATION_ID	ReutersOrganizationId	VARCHAR	BYTE_ARRAY	
REUTERS_QUOTE_ID	ReutersQuoteId	VARCHAR	BYTE_ARRAY	
SEGMENT_CODE	SegmentCode	VARCHAR	BYTE_ARRAY	Segment code as specified by the exchange

1.4. Data model

Three core concepts make up the BMLL reference model:
- Market — a distinct venue for order execution (exchange, SI, MTF, ATS, OTC). Uniquely identified by its MIC. Multiple independent order books on one physical venue count as separate markets. - Listing — the primary entry point to BMLL's order book data. A single LISTING_ID represents one symbol on one market. - Instrument — groups

fungible listings together so they can be compared. For equities: fungibility by primary market + currency. For futures: per product per exchange.

1.5. Instrument types

The INSTRUMENT_TYPE field is normalised across venues using the CFI code (ISO 10962) as the primary source; when unavailable, mapped from exchange-provided fields.

Canonical InstrumentType enumeration.

Code	Description
Debt	Bonds (inc. government bonds), convertible bonds, money market instruments, structured debt products
Entitlements	Warrants, allotments, bonus shares
Equities	Shares in trading companies (excludes ETFs/ETPs)
Funds	All exchange traded products (ETFs, ETPs, and units)
Futures	Exchange-traded contracts for future delivery

1.6. Normalised MIC

BMLL uses a single MIC to represent a venue, even when ISO 20022 assigns multiple segment or operational codes. For example, Euronext Growth Paris (ALXP) shares the same BMLL MIC as the Euronext Paris main market (XPAR) — so cross-segment analysis works out of the box.

1.7. Format and File Structure

Data is delivered as a single file per market per date, as a parquet file.

- **{YYYY}:** Year
- **{MM}:** Month
- **{DD}:** Date
- **{Product}:** The product you are subscribing
  - **Reference Data:** REFERENCE
- **{Region}:** The region of the venue such as APAC, AMERICAS, and EMEA
- **{MIC}:** Market Identifier Code (MIC) is a unique four-character code that identifies stock markets and exchanges for trading and referencing computer systems

File Structure:

{YYYY}/{MM}/{DD}/REFERENCE/{Region}/reference-{MIC}-{YYYYMMDD}.parquet

Example:

2026/02/09/REFERENCE/EMEA/reference-XLON-20260209.parquet