

BMLL Data Feed

Futures - Statistics

Date: 2026-02-09

Version: 1.6

1.1. Introduction

The BMLL Data Feed Daily Future Statistics aggregates statistics messages sent by individual Future exchanges.

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

1.3. Schema

One row per ticker per venue

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	The ticker as provided by the reporting venue.
LISTING_ID	ListingId	NUMBER	INT64	The BMLL identifier represents the listing.
INSTRUMENT_ID	InstrumentId	NUMBER	INT64	If not 0, the BMLL identifier represents the instrument to which the listing belongs.
PRODUCT_CODE	ProductCode	NUMBER	BYTE_ARRAY	Product Code as supplied by the exchange.
CONTRACT_TYPE	ContractType	VARCHAR	BYTE_ARRAY	Normalised Type of the Listing. Mappings are provided per dataset. Can take values: • Outright • Spread • Inter Exchange • Inter Product Spread • Pack and Bundle • Strip • Butterfly • Condor • Other • Unknown
MATURITY_MONTH_YEAR	MaturityMonthYear	VARCHAR	BYTE_ARRAY	The month and year on which the Listing matures, in format YYYYMM.
CURRENCY_CODE	CurrencyCode	VARCHAR	BYTE_ARRAY	The currency code is used for all price information (unless specified differently in specific column descriptions). The

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
				Currency code is represented following ISO-4217 codes (see https://en.wikipedia.org/wiki/ISO_4217a) . Minor currencies are represented using the major currency code and putting in lowercase the last letter of the major currency code
TRADE_DATE	TradeDate	DATE	INT32	The trading date for the future.
TIMESTAMP	Timestamp	TIMESTAMP_NTZ	INT64	The UTC timestamp indicates the date and time at which the update occurred in UTC timezone, with microsecond precision.
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

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
				Final - Actual NULL
BMLL_SETTLEMENT_ PRICE_TIMELINESS	BMLLSettlement PriceTimeliness	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	BMLLSettlement PricePrecision	VARCHAR	BYTE_ARRAY	Describes the precision of the settlement price, as provided by the exchange. Can take the value: • Actual • Rounded • NULL
EXCHANGE_SETTLEM ENT_PRICE_TYPE	ExchangeSettle mentPriceType	VARCHAR	BYTE_ARRAY	Type of settlement price, as provided by the exchange
EXCHANGE_SEQUENC E_NO	ExchangeSequen ceNo	NUMBER	INT64	The sequence number of the update, if provided by the exchange.
BMLL_SEQUENCE_SO URCE	BMLLSequenceS ource	NUMBER	INT64	The source of the sequence. Used if there is more than one feed, for example where there are off book and on book trade messages provided by different feeds.
BMLL_SEQUENCE_NO	BMLLSequenceN o	NUMBER	INT64	A synthetic sequence number as provided by BMLL. This ensures the correct ordering of all messages from a particular source and should be used as

Field Name (Snowflake / Databricks)	Field Name (Parquet)	Type (Snowflake / Databricks)	Type (Parquet)	Description
				the standard to sort and join all messages.

1.4. 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
 - **Statistics**: STATISTICS
- **{Region}**: The region of the venue, such as APAC, AMERICAS, EMEA and GLOBAL
- **{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}/ STATISTICS/{Region}/future-statistics-{MIC}-YYYYMMDD.parquet

1.5. Data arrival times

Full product coverage and arrival times are available at <https://data.bmlltech.com>.