Consider the following example.

pollster	Winner based on polls	P(Dem wins)
1	1	p_1
2	1	p_2
3	0	$1-p_3$
4	0	$1-p_4$.

Here
$$p_1 = \frac{\exp(X_1^T\beta)}{1+\exp(X_1^T\beta)}$$
$$p_2 = \frac{\exp(X_2^T\beta)}{1+\exp(X_2^T\beta)}$$
$$p_3 = \frac{\exp(X_3^T\beta)}{1+\exp(X_3^T\beta)}$$
$$p_4 = \frac{\exp(X_4^T\beta)}{1+\exp(X_4^T\beta)}$$

The predicted average probability is
$$\hat{p} = \frac{\hat{p}_1 + \hat{p}_2 + (1-\hat{p}_3) + (1-\hat{p}_4)}{4}$$

Where $\hat{p}_i$ $(i=1,2,3,4)$ are predictions of p_i which can be obtained by plugging in the estimation of β into p_i.

By using a similar method in nonlinear models, the variance of $\hat{p}$ is (asymptotic)

$$\widehat{Var}(\hat{p}) = \hat{G}\,\widehat{Var}(\hat{\beta})\,\hat{G}^T,$$

where
$$\hat{G} = \frac{1}{4}\Bigg(\frac{\exp(X_1^T\hat{\beta})}{[1+\exp(X_1^T\hat{\beta})]^2}X_1^T + \frac{\exp(X_2^T\hat{\beta})}{[1+\exp(X_2^T\hat{\beta})]^2}X_2^T - \frac{\exp(X_3^T\hat{\beta})}{[1+\exp(X_2^T\hat{\beta})]^2}X_3^T - \frac{\exp(X_4^T\hat{\beta})}{[1+\exp(X_4^T\hat{\beta})]^2}X_4^T$$

Then a 95% prediction interval is

$$\hat{p} \pm Z_{0.025}\sqrt{\widehat{Var}(\hat{p})}$$