Product 13

Indices Levels

Market Data BMV

Version 1.1

https://www.bmv.com.mx/es/productos-de-informacion/market-data

Contents

The Mexican Stock Exchange Indices, depending on their focus and specialty, are indicators seeking to reflect the Mexican stock markets behavior in its entirety, or else, different groups of companies with common characteristics.

"INTRA Multicast" characteristics regarding the Mexican Stock Exchange Indices levels helps to know volume, amount, number of transactions, weight, and percentage variation, as well as BMV Indices trends. Included here is the information related to main Indices, Total Performance Economic Activity Indices, as well as the Strategy Indices.

S: System Events

The system of events message is used to inform that an event has occurred, which needs to be of public domain.

Data type	Offset	Size	Value	Notes
Message type	0	1	"S"	System event
Instrument number	1	4	Int32	Always zero
Event code	5	1	ALPHA	See System Event Codes Catalog on the Connections and Appendix document
Market	6	1	ALPHA	See Markets Catalog (only used when there is an official recess) on the Connections and Appendix document
Sending time	7	8	Timestamp(2)	Recess's official sending time. Only used when official recess has occurred.
Ending time	15	8	Timestamp(2)	Recess official ending time. Only used when an official recess or automatic recess occurred.
	Total:	23		

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U: General Indices

Information about the MSE Indices.

Data Type	Offset	Size	Value	Notes
Message type	0	1	"U"	Top Indices
Component	1	2	ALPHA	See Indices Components Catalog on the Connections and Appendix document
Sector	3	1	Int8	See Industry Classification on the Connections and Appendix document
Indices Hour	4	8	Timestamp(2)	Time Indices was calculated
Volume	12	8	Int64	Traded volume in the sample
Indices	20	4	Price (4)	Indices value
Variation	24	4	Price (4)	Variation points
Percentage	28	4	Price (4)	Percentage points
Trend	32	1	ALPHA	See Trend Catalog on the Connections and Appendix document
Indices status	33	1	ALPHA	See Indices Status Catalog on the Connections and Appendix document
	Total:	34		

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