Product 1

Local Market Total Depth

Market Data BMV

Version 1.1

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

Contents

The Mexican Stock Exchange through this channel, and using Multicast standard, provides the main book total depth. "INTRA Multicast" uses several orders messages to track a client's life order.

2: Probable allocation price

Sent during any auction type (Opening, Continuous, Volatility and Intraday) and only on instruments where there is already a virtual match or pre-allocation.

Contains probable price and maximum volume to be allocated to the instrument at the end of the auction. Sent as soon as a one of these 2 data is changed.

Data type	Offset	Size	Value	Notes
Message type	0	1	"2"	Probable allocation price
Instrument number	1	4	Int32	Unique code during instruments life
Probable allocation price	5	8	Precio (8)	
Volume	13	4	Int32	Maximum volume to be traded
	Total:	17		

Back

3: Continuous auctions beginning

Sent at the moment one of the Continuous, Volatility or SIC auctions is generated.

Data type	Offset	Size	Value	Notes
Message type	0	1	"3"	Auctions start
Instrument number	1	4	Int32	Unique code during instruments life
Beginning time of auction	5	8	Timestamp(2)	Time at which auction begins
End auction time	13	8	Timestamp(2)	Time at which auction ends
	Total:	21		

Back

4: Status changes

All instruments are in a certain status before and during trading session. Instrument status message is generated at the beginning of the day and when the instrument enters a trading phase: Offers cancellation, Opening Auction, Continuous Trading or when entered into operating mode, for example: Auctions and Suspensions.

Data type	Offset	Size	Value	Notes
Message type	0	1	"4"	Change of Instrument Status
Instrument number	1	4	Int32	Unique code during instruments life
Instrument status	5	1	ALPHA	See the table of Instrument Status Catalog on the Connections and Appendix document
	Total:	6		

Back

5: Middle Price existing quotes

Generated when an instrument enters a posture in the hidden electronic Middle Price book. When postures are cancelled or withdrawn from the Middle Price hidden electronic book leaving it empty, another message is delivered indicating postures absence.

Data type	Offset	Size	Value	Notes
Message type	0	1	"5"	To Middle Price existing posture
Instrument number	1	4	Int32	Unique code during instruments life
Existing Postures	5	1	ALPHA	For value equal to "1", True (there are postures), otherwise False (there are no postures).
	Total:	6		

Back

A: Order Addition

The moment an order is being accepted by the BMV central system; this message is diffused to the corresponding media.

The order has a unique ID assigned by the BMV system for: instrument, date, and number. Order's direction indicates side of the electronic book where offer is placed.

The ID number to identify the order is serial and unique by instrument and day which is assigned as the orders come in; the number is the same as in SENTRA.

The only orders diffused are from the main order book and the "CO."

Data type	Offset	Size	Value	Notes
Message type	0	1	"A"	Orders addition response
Instrument number	1	4	Int32	Unique code during instruments life
Date and Time	5	8	Timestamp(2)	Date and time for the addition of order
Number	13	4	Int32	Assigned number to the order when registered
Direction	17	1	ALPHA	C - Buy V - Sell
Volume	18	4	Int32	Order volume
Price	22	8	Precio(8)	Order price
Participant	30	5	ALPHA	Short key of participant
	Total:	35		

Back

C: Execution of Orders

The message is disseminated at the time there is a matching or closing in BMV's electronic system. Two messages are generated for each operation, one by the sell participation and another by the buy participation.

The order participating in the operation is identified by the Instrument, Date and Number, the closed volume of order, becoming associated to the fact number and to the price at which the operation was performed. This price can be different from that of the order.

This message is disseminated only for the executed orders of the main or cash "CO" book.

Data type	Offset	Size	Value	Notes
Message Type	0	1	"C"	Execution of an order
Instrument number	1	4	Int32	Unique code during instruments life
Date	5	8	Timestamp(1)	Date for the addition of order
Number	13	4	Int32	Number allocated to the order when registered
Volume	17	4	Int32	Order volume
Trade Number	21	4	Int 32	Trade number with which the order was executed.
Execution price	25	8	Precio(8)	Price with which the trade was made.
	Total:	33		

Back

D: Order Cancellation

This message fully eliminates the order from the trading floor.

Data type	Offset	Size	Value	Notes
Message type	0	1	"D"	Order elimination notification
Instrument number	1	4	Int32	Unique code during instruments life
Date	5	8	Timestamp(1)	Date when the order was registered
Number	13	4	Int32	Number allocated to the order when registered
	Total:	17		

E: Tradability

Message sent every half hour during trading session, informing general tradability by instrument.

Data type	Offset	Size	Value	Notes
Message type	0	1	"E"	Statistics per instrument
Instrument Number	1	4	Int32	Unique code during instruments life
Number of operations	5	4	Int32	Number of operations
Volume	9	8	Int64	Traded volume
Amount	17	8	Price (8)	Traded amount
Opening Price	25	8	Price (8)	Opening price
Maximum	33	8	Price (8)	Maximum price
Minimum	41	8	Price (8)	Minimum price
Average	49	8	Price (8)	Average price of the day
Last	57	8	Price (8)	Last time price
Total:		65		

Back

F: Order change

Message sent when the order changes one of its data, the system allocates to it a new priority in the electronic book, the order to be replaced is identified with the original Instrument, Date and Number, the new allocation of priority in the electronic book appears in the New Date and Number fields.

For example:

- Increasing volume of an order.
- Price change
- From other rules outlined in the operating manual.

Data type	Offset	Size	Value	Notes
Message type	0	1	"F"	Change of orders response
Instrument number	1	4	Int32	Unique code during instruments life
Original date	5	8	Timestamp(2)	Date and time when the order was registered
Original number	13	4	Int32	Number originally allocated to the order
Original date	17	8	Timestamp(2)	New Date and time when the order was registered
New number	25	4	Int32	Number allocated to the new order
Direction	29	1	ALPHA	C - Buy V - Sell
Volume	30	4	Int32	Order volume
Price	34	8	Price (8)	Price of order
	Total:	42		

Multicast: H Message

H: Trade Cancellation

This message is sent when a transaction is cancelled from the BMV system. The operation is identified with the Instrument and Number fields. Currently, it can only be sent during trading session.

Data type	Offset	Size	Value	Notes
Message type	0	1	"H"	Trades cancellation
Instrument number	1	4	Int32	Unique code during instruments life
Trade Number	5	4	Int32	Stamp number by instrument
	Total:	9		

M: Weighted Average Price - Settlement prices

For equities market, this message will be sent for each operation containing weighted average price per instrument generated within WAP calculation period (last 20 minutes of trading). When trades cease to exist within this period, WAP will be just zeros.

As for the derivatives market, this message will be sent when settlements prices have ceased to be generated.

Data type	Offset	Size	Value	Notes
Message type	0	1	"M"	Weighted Average Price / Settlement price
Instrument number	1	4	Int32	Unique code during instruments life
Weighted average price	5	8	Price (8)	Average price instrument.
Volatility	13	8	Price (8)	Volatility instrument.
	Total:	21		

Back

P: Capital trades

Contains information on any BMV accepted transaction.

Data type	Offset	Size	Value	Notes
Message type	0	1	"P"	Capital market trades
Instrument number	1	4	Int32	Unique code during instruments life
Trade time	5	8	Timestamp(2)	Time the operation was carried out
Volume	13	4	Int32	Traded stocks
Price	17	8	Price (8)	Operation price
Concertation type	25	1	ALPHA	See the table of Concertation Type Catalog on the Connections and Appendix document
Trade Number	26	4	Int32	Stamp number by instrument
Price Setter	30	1	ALPHA	For value equal to 1, be taken as true; otherwise, false.
Operation type	31	1	ALPHA	See the table of Type of Operation Catalog on the Connections and Appendix document
Amount	32	8	Precio(8)	
Buy	40	5	ALPHA	Buyers' brokerage house short key
Sell	45	5	ALPHA	Seller's brokerage house short key
Settlement	50	1	ALPHA	See the table of Settlement Type Catalog on the Connections and Appendix document
Auction Indicator	51	1	ALPHA	"P" – Opening Auction "S" – Other Auctions " " – Continuous Market "N" – Not Applicable
	Total:	52		

Back

S: Events system

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 the table of System Event Codes Catalog on the Connections and Appendix document
Market	6	1	ALPHA	See the table of 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		

Back

V: Virtual trades

When an operation has been pre-assigned to the at closing and average day Price electronic books, a virtual trade message is sent, where also notifying of this operation. At the end of trading session, a P message is where also notifying that the operation stops being virtual.

Data type	Offset	Size	Value	Notes
Message type	0	1	"V"	BMV Capital and Global Market Virtual Trades
Instrument number	1	4	Int32	Unique code during instruments life
Status	5	1	ALPHA	A-Addition B-Deletion
Operation type	6	1	ALPHA	See the table of Operation Type Catalog on the Connections and Appendix document
Number	7	4	Int32	Virtual trade number
Volume	11	4	Int32	Virtually traded securities
Concertation	15	1	ALPHA	See the table of Concertation Type Catalog on the Connections and Appendix document
Buy	16	5	ALPHA	Buyers' brokerage house short key
Sell	21	5	ALPHA	Seller's brokerage house short key
	Total:	26		

Back

Y: Mutual fund trades

Contains any mutual funds operation realized.

Data type	Offset	Size	Value	Notes
Message Type	0	1	"Y"	Mutual fund trades
Instrument number	1	4	Int32	Unique code during instruments life
Trade date	5	8	Timestamp(1)	Date operation was carried out
Price	13	8	Price (8)	Market price
Book value	21	8	Price (8)	Book value by stock
Number of sales transactions	29	4	Int32	
Sales volume	33	8	Int64	
Number of buy transactions	41	4	Int32	
Buy volume	45	8	Int64	
	Total:	53		

Back

11