



Product 21

Added Value with Benchmark

Market Data BMV

Version 1.1

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

Contents

"INTRA Multicast" characteristics for added value messages with Benchmark, are as follows:

- Dollar Buy/Sell
- Short sales balances per instrument
- Multiple of Capital Market
- Benchmark

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r: Dollar Buy/Sell

Data Type	Offset	Size	Value	Notes
Message type	0	1	"r"	Dollar Buy/Sell
Posture Date	1	8	Timestamp(2)	Posture Date
Currency	9	5	ALPHA	Currency
Side	14	1	ALPHA	Side
Buy	15	8	Precio(8)	Buy
Sell	23	8	Precio(8)	Sell
Last Deal	31	8	Precio(8)	Last Deal
Total:		39		

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s: Short sales balances per instrument

Data Type	Offset	Size	Value	Notes
Message type	0	1	"s"	Short sales balances per instrument
Instrument Number	1	4	Int32	Unique code during instruments life
Date	5	8	Timestamp(1)	Information Date
Previous Balance	13	8	Int64	Previous Balance
Amount Traded	21	8	Int64	Amount Traded
Buybacks	29	8	Int64	Buybacks
Current Balance	37	8	Int64	Current Balance
Total:		45		

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t: Capital Market Multiples

Data Type	Offset	Size	Value	Notes
Message type	0	1	"t"	Capital Market Multiples
Instrument Id	1	4	Int32	Unique code during instruments life For the sector multiples a null is sent (represented by the maximum possible value for this type of value, in this case it is 2,147,483,647)
Multiple Type	5	1	ALPHA	"E"=Multiple of market by transmitter, "S"=Multiple of market by sector
Registry Number	6	1	ALPHA	Registries sent number
Sector	7	1	Int8	Sector
Subsector	8	1	Int8	Subsector
Business Line	9	1	Int8	Business Line
Sub-Line	10	1	Int8	Sub-Line
P/FLEPA Multiple	11	8	Precio(8)	P/FLEPA Multiple
P/FEPA Multiple	19	8	Precio(8)	P/FEPA Multiple
VE-UAIIDA Multiple	27	8	Precio(8)	VE-UAIIDA Multiple
P U	35	8	Precio(8)	P U
P VL	43	8	Precio(8)	P VL
F1_P_UNOC	51	8	Precio(8)	F1_P_UNOC
F2_P_UNOC	59	8	Precio(8)	F2_P_UNOC
F1_P_UE	67	8	Precio(8)	F1_P_UE

F2_P_UE	75	8	Precio(8)	F2_P_UE
F1_VE_UAIIIDA	83	8	Precio(8)	F1_VE_UAIIIDA
F2_VE_UAIIIDA	91	8	Precio(8)	F2_VE_UAIIIDA
F1_P_U	99	8	Precio(8)	F1_P_U
F2_P_U	107	8	Precio(8)	F2_P_U
F1_P_VL	115	8	Precio(8)	F1_P_VL
F2_P_VL	123	8	Precio(8)	F2_P_VL
Total:	131			

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Multicast: x Message

x: Benchmark

Data Type	Offset	Size	Value	Notes
Message type	0	1	"x"	Benchmark
Benchmark Name	1	40	ALPHA	Benchmark Name
Benchmark Date	41	8	Timestamp(1)	Benchmark Date
Outstanding	49	8	Int64	Sum of outstanding shares of all groups up to calculation date
Integer Amount	57	8	Int64	Integer amount of Circulation field
Decimal Amount	65	4	Int32	Decimal amount of Circulation field
Indices	69	8	Precio(8)	Benchmark value at calculation date
Indices 24	77	8	Precio(8)	Benchmark value 24 hours at calculation date
Rebalance	85	1	ALPHA	"R" if benchmark was rebalanced in this calculation date, "N" otherwise

Daily Performance	86	8	Precio(8)	Daily Performance
Annual Performance	94	8	Precio(8)	Annual Performance
Monthly Performance	102	8	Precio(8)	Monthly Performance
Last 12 Months Performance	110	8	Precio(8)	Last 12 Months Performance
24 Hours Daily Performance	118	8	Precio(8)	24 Hours Daily Performance
24 Hours Annual Performance	126	8	Precio(8)	24 Hours Annual Performance
24 Hours Monthly Performance	134	8	Precio(8)	24 Hours Monthly Performance
Last 12 Months 24 Hours Performance	142	8	Precio(8)	Last 12 Months 24 Hours Performance
Total:		150		

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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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