



Product 25

Equities Market Trades (BMV and BIVA)

Market Data BMV

Version 1.1

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

Contents

The information corresponding to the Capital Market Trades generated in stock exchanges (BMV and BIVA) will be sent through this channel.

The general catalogue of instruments will be sent in the "h" format, so the reference to every message sent through the Consolidated Feed will be based on this format, and the source of the movement will be identifiable based on the "Origin" field of each message.

A "j" catalogue will be sent in order to have the identifiers of the instruments managed at BIVA, and their appropriate indicator at BMV (relation), this catalogue will be complemented with the Type of Trading (book of orders), as BIVA has different indicators for a single instrument.

| | |
|-----------------------------------|----|
| Consolidate Feed: (Message | 1 |
| Consolidate Feed:) Message | 2 |
| Consolidate Feed: , Message | 3 |
| Consolidate Feed: . Message | 3 |
| Consolidate Feed: h Message | 5 |
| Consolidate Feed: i Message | 6 |
| Consolidate Feed: j Message | 7 |
| Consolidate Feed: [Message | 8 |
| Consolidate Feed: p Message | 9 |
| Consolidate Feed: q Message | 10 |
| Consolidate Feed:] Message | 11 |
| Consolidate Feed: 0 Message | 12 |
| Consolidate Feed: 6 Message | 13 |
| Consolidate Feed: 7 Message | 14 |
| Consolidate Feed: 8 Message | 15 |
| Consolidate Feed: 9 Message | 16 |
| Consolidate Feed: T Message | 17 |

(: Mutual Funds Trades

Any transaction made in mutual funds is reported.

| Data Type | Offset | Size | Value | Notes |
|---------------------------|---------------|------|--------------|---|
| Message type | 0 | 1 | "(" | Mutual Funds Trades |
| Instrument Number | 1 | 4 | Int32 | Sole code throughout the life on the instrument |
| Origin | 5 | 1 | ALFA | M-BMV |
| Date of the Trade | 6 | 8 | Timestamp(1) | Date when the trade was made |
| Price | 14 | 8 | Precio(8) | Market price |
| Book value | 22 | 8 | Precio(8) | Book value per share |
| Number of sales trades | 30 | 4 | Int32 | |
| Sales volume | 34 | 8 | Int64 | |
| Number of purchase trades | 42 | 4 | Int32 | |
| Purchase volume | 46 | 8 | Int64 | |
| | Total: | 54 | | |

[Back](#)

): Opening of continuous auctions

The message is sent when one of the ongoing, volatility or SIC bidding sessions is generated.

| Data Type | Offset | Size | Value | Notes |
|------------------------------|---------------|------|--------------|---|
| Message type | 0 | 1 | ")" | Opening of bidding sessions |
| Instrument Number | 1 | 4 | Int32 | Sole code throughout the life on the instrument |
| Origin | 5 | 1 | ALFA | M-BMV |
| Auction session startup time | 6 | 8 | Timestamp(2) | Time when the auction session opens |
| Auction session end time | 14 | 8 | Timestamp(2) | Time when the auction session ends |
| | Total: | 22 | | |

[Back](#)

.: Existence of bids at Mid-Price

This message is generated when an instrument enters a bid in the hidden electronic book At Mean Price. At the time the bids are withdrawn or closed, and the hidden book of the instrument is once again blank, another message is resent denoting the absence of bids.

| Data Type | Offset | Size | Value | Notes |
|-------------------|---------------|------|-------|---|
| Message type | 0 | 1 | "," | Existence of bids at Mid-Price |
| Instrument Number | 1 | 4 | Int32 | Sole code throughout the life on the instrument |
| Origin | 5 | 1 | ALFA | M-BMV |
| Bids Existing | 6 | 1 | ALFA | If the value is "1", it will be construed as true (there are bids), in any other case it will be false (there are no bids). |
| | Total: | 7 | | |

[Back](#)

.: Catalogue of Debt and Metals instruments

Catalogue sent for instruments pertaining to the Local Fixed rate, Global Fixed rate and metals markets.

| Data Type | Offset | Size | Value | Notes |
|--------------------------|--------|------|-------|---|
| Type of Message | 0 | 1 | "," | Catalogue of the local fixed rate, global fixed rate, and metals markets. |
| Number of the instrument | 1 | 4 | Int32 | Sole code throughout the life of the instrument |
| Origin | 5 | 1 | ALFA | M-BMV I-BIVA |
| Type of Value | 6 | 2 | ALFA | Code of the Type Value |
| Issuing Company | 8 | 7 | ALFA | Code of the issuing Company |

| | | | | |
|--------------------------|---------------|-----|--------------|--|
| Issuance | 15 | 6 | ALFA | Code of the issuance |
| Date of Issuance | 21 | 8 | Timestamp(1) | Date of issuance and placement |
| Date of maturity | 29 | 8 | Timestamp(1) | Date of maturity |
| Price/ rate of Reference | 37 | 8 | Precio(8) | Last reference price or rate |
| Date of reference | 45 | 8 | Timestamp(1) | Last reference date |
| Reference | 53 | 1 | ALFA | N – Prior, " " – W/O Price, V – Adjusted Nominal Value |
| Term Days | 54 | 2 | Int16 | Term days of the issuance |
| Coupon/Period | 56 | 2 | Int16 | Coupon number in effect or period number |
| ISIN | 58 | 12 | ALFA | ISIN Code of the instrument |
| Market | 70 | 1 | ALFA | D – Local debt, F- Global debt, E – Money |
| Current nominal value | 71 | 8 | Precio(8) | Current nominal value |
| Original nominal value | 79 | 8 | Precio(8) | Original nominal value |
| Outstanding Shares | 87 | 8 | Int64 | Outstanding Shares |
| Amount Placed | 95 | 8 | Int64 | Amount Placed |
| Trades Rate/Price | 103 | 1 | ALFA | T - Rate P - Price " " - By default |
| | Total: | 104 | | |

[Back](#)

h: Catalog for instruments belonging to the local and global stock market.

Catalog of instruments from the local and global stock markets.

| Data Type | Offset | Size | Value | Notes |
|------------------------------|--------|------|--------------|--|
| Message type | 0 | 1 | "h" | Local and global stock market |
| MSE Instrument number | 1 | 4 | Int32 | Unique code during instruments life |
| Value of Type | 5 | 2 | ALFA | Code of the Type of Value |
| Issuing company | 7 | 7 | ALFA | Code of the Issuing Company |
| Series | 14 | 6 | ALFA | Code of the Series |
| Last price | 20 | 8 | Precio(8) | Last reference price |
| PPP (Weighted average Price) | 28 | 8 | Precio(8) | Weighted average price |
| Reference Date | 36 | 8 | Timestamp(1) | Last reference date |
| Reference | 44 | 1 | ALFA | N – Prior, J – Adjusted, “ ” – W/O Price |
| Coupon in Effect | 45 | 2 | Int16 | Coupon number in effect |
| Marketability | 47 | 1 | ALFA | See Marketability Catalog on the Connections and Appendix document |
| Numerical Marketability | 48 | 4 | Precio(4) | Refer to the BMV Marketability Indices Methodology |
| ISIN | 52 | 12 | ALFA | ISIN Code of the instrument |
| Market | 64 | 1 | ALFA | L-Local / G-Global |
| Registered Values | 65 | 8 | Int64 | Outstanding shares |
| Registered Values | 73 | 1 | ALFA | Exchange where the value was listed. |

| | | | | |
|--|---------------|----|--|-----------------|
| | | | | M-BMV I-BIVA |
| | Total: | 74 | | |

[Back](#)

Consolidate Feed: i Message

i: Probable price of allocation

The message is sent during any type of bidding (Opening, Ongoing, Volatility and Intraday) and only in the instruments where there already is a virtual term matching or pre-allotment. It has the probable price and the maximum volume that the instrument would be allotted when the bidding ends. It is sent as soon as any of these two data is modified.

| Data Type | Offset | Size | Value | Notes |
|------------------------------|---------------|------|-----------|---|
| Message type | 0 | 1 | "i" | Probable price of allocation |
| Instrument Number | 1 | 4 | Int32 | Sole code throughout the life on the instrument |
| Origin | 5 | 1 | ALFA | M-BMV |
| Probable price of allocation | 6 | 8 | Precio(8) | |
| Volume | 14 | 8 | Int64 | Maximum volume to be traded |
| | Total: | 22 | | |

[Back](#)

j: Relation between BMV/BIVA Instruments.

Relation between identifiers of instruments between BIVA and BMV.

| Data Type | Offset | Size | Value | Notes |
|------------------------------|---------------|------|-------|---|
| Type of message | 0 | 1 | "j" | Local and global Stock Market |
| Number of the BMV Instrument | 1 | 4 | Int32 | Sole code throughout the life of the instrument at BMV |
| BIVA Instrument | 5 | 4 | Int32 | Code of the instrument at BIVA |
| Type of Trading | 9 | 1 | ALFA | See Catalogue of Type of BIVA operations_on the Connections and Appendix document |
| | Total: | 10 | | |

[Back](#)

[: Catalog sent for instruments belonging to capital TRACS

Catalogue sent for instruments pertaining to the equities TRACS.

| Data Type | Offset | Size | Value | Notes |
|----------------------------|---------------|------|-------------------------|---|
| Message type | 0 | 1 | "[" | Portfolio load of the equities TRACS. |
| Number of the Trac | 1 | 4 | Int32 | Sole code throughout the life of the instrument |
| Origin | 5 | 1 | ALFA | M-BMV I-BIVA |
| Name of the Trac | 6 | 8 | ALFA | Identifies the name of the Trac |
| Underlying issuing company | 14 | 7 | ALFA | Code of the issuing company of the underlying value |
| Underlying series | 21 | 6 | ALFA | Code of the series of the underlying value |
| Securities | 27 | 8 | Precio(8) | Number of Securities of the underlying value |
| Excluded Securities | 35 | 8 | Precio(8) | Number of securities excluded from the underlying value |
| Price | 43 | 8 | Precio(8) | Price of the underlying value |
| Component in Cash | 51 | 8 | Precio(8) | Cash component per unit |
| Excluded Value | 59 | 8 | Precio (8) Price (8) | Estimated value of excluded assets by unit |
| Excluded Value | 67 | 8 | Int64 | Estimated value of the excluded assets per unit |
| Theoretical Price | 75 | 8 | Precio(8) | Theoretical Price |
| | Total: | 83 | | |

[Back](#)

p: Equities Market Trades

Informs about any transaction which was accepted at the BMV or BIVA.

| Data Type | Offset | Size | Value | Notes |
|---------------------------------|--------|------|--------------|--|
| Message type | 0 | 1 | "p" | Equities Market trades |
| Instrument Number | 1 | 4 | Int32 | Sole code throughout the life of the instrument |
| Origin | 5 | 1 | ALFA | M-BMV I-BIVA |
| Time of the trade | 6 | 8 | Timestamp(2) | Time when the transaction took place |
| Volume | 14 | 8 | Int64 | Shares transacted |
| Price | 12 | 8 | Price (8) | Transactions Price |
| Type of Agreement | 30 | 1 | ALFA | See Catalogue of Type of Agreement_on the Connections and Appendix document |
| Consecutive Number of the Trade | 31 | 8 | Int64 | Numbering stamp per instrument |
| Sets Price | 39 | 1 | ALFA | If the Value is 1, it will be construed as true, in any other case it will be false. |
| Type of Trading | 40 | 1 | ALFA | See Catalogue of Type of Trading_on the Connections and Appendix document |
| Amount | 41 | 8 | Precio(8) | |
| Purchases | 49 | 5 | ALFA | Short code of the Purchasing Exchange (BMV and BIVA) |
| Sells | 54 | 5 | ALFA | Short code of the Selling Exchange (BMV and BIVA) |
| Settlement | 59 | 1 | ALFA | See Catalogue of Types of Settlement_on the Connections and Appendix document |
| Auction Indicator | 60 | 1 | ALFA | "P"-Opening Auction |

| | | | | |
|-----------|---------------|----|------|---|
| | | | | "S"-Other Auctions " "- Continuous Market "N"- Not Applicable |
| Indicator | 61 | 1 | ALFA | Denotes if the execution must be reflected for the volume calculations: "N" – No, "Y" – Yes In the case of the BMV this field does not apply and will be sent blank. |
| | Total: | 62 | | |

[Back](#)

Consolidate Feed: q Message

q: Trade Cancellation

This message is sent when a transaction is cancelled from BMV or BIVA system.

| Data Type | Offset | Size | Value | Notes |
|---------------------------------|---------------|------|-------|---|
| Message type | 0 | 1 | "q" | Trade Cancellation |
| Instrument Number | 1 | 4 | Int32 | Sole code throughout the life on the instrument |
| Origin | 5 | 1 | ALFA | M-BMV I-BIVA |
| Consecutive Number of the Trade | 6 | 8 | Int64 | Numbering stamp per instrument |
| | Total: | 14 | | |

[Back](#)

] : INAV

Disclosure of the TRACS during the trading hours of the ongoing market.

| Data Type | Offset | Size | Value | Notes |
|---------------------------|---------------|------|-----------|---|
| Message type | 0 | 1 | "]" | Disclosure of the theoretical value of the Tracs during the trading session |
| Number of the Trac | 1 | 4 | Int32 | Sole code assigned to the TRACs |
| Origin | 5 | 1 | ALFA | M-BMV |
| Current Theoretical Price | 6 | 8 | Precio(8) | Last theoretical price of the Trac |
| | Total: | 14 | | |

[Back](#)

0: Catalog sent for instruments belonging to mutual funds

Catalogue sent for instrument pertaining to the investment companies.

| Data Type | Offset | Size | Value | Notes |
|--------------------------|--------|------|--------------|--|
| Type of Message | 0 | 1 | "0" | Catalogue of investment companies |
| Number of the instrument | 1 | 4 | Int32 | Sole code throughout the life of the instrument |
| Origin | 5 | 1 | ALFA | M-BMV I-BIVA |
| Type of Value | 6 | 2 | ALFA | Code of the Type Value |
| Issuing Company | 8 | 7 | ALFA | Code of the issuing Company |
| Series | 15 | 6 | ALFA | Code of the Series |
| Sector | 21 | 1 | Int8 | See Industry Classification_on the Connections and Appendix document |
| Sub-sector | 22 | 1 | Int8 | See Industry Classification_on the Connections and Appendix document |
| Industry | 23 | 1 | Int8 | See Industry Classification_on the Connections and Appendix document |
| Sub-industry | 24 | 1 | Int8 | See Industry Classification_on the Connections and Appendix document |
| Trading company | 25 | 10 | ALFA | Code of the trading company of the investment fund |
| Reference Price | 35 | 8 | Precio(8) | Last reference price or rate |
| Reference Date | 43 | 8 | Timestamp(1) | Last reference date |
| Reference | 51 | 1 | ALFA | N – Prior, J – Adjusted, “ ” – W/O Price |
| ISIN | 52 | 12 | ALFA | ISIN Code of the instrument |

| | | | | |
|--------|---------------|----|------|--|
| Rating | 64 | 15 | ALFA | |
| | Total: | 79 | | |

[Back](#)

Consolidate Feed: 6 Message

6: Weighted Average Price

This message will have the weighted average price (WAP) per instrument and is sent for each transaction generated within the calculation period of the WAP (last 20 minutes of the trading session); when there are no more trades in this period, the message is sent with the Weighted Average Price in zeros.

| Data Type | Offset | Size | Value | Notes |
|------------------------|---------------|------|-----------|---|
| Message type | 0 | 1 | "6" | Weighted Average Price |
| Instrument Number | 1 | 4 | Int32 | Sole code throughout the life on the instrument |
| Origin | 5 | 1 | ALFA | M-BMV |
| Weighted Average Price | 6 | 8 | Precio(8) | Average price of the instrument |
| Volatility | 14 | 8 | Precio(8) | Volatility of the instrument |
| | Total: | 22 | | |

[Back](#)

7: System events

The system events message is used to inform that an event has taken place, which needs to be disclosed to the public for its attention.

| Data Type | Offset | Size | Value | Notes |
|-------------------|---------------|------|--------------|---|
| Type of message | 0 | 1 | "7" | System event |
| Instrument Number | 1 | 4 | Int32 | Sole code throughout the life of the instrument. If zero, it applies for the market or group, depending on the Origin |
| Origin | 5 | 1 | ALFA | M-BMV I-BIVA |
| Code of event | 6 | 1 | ALFA | See Catalogue of Codes of System Event_on the Connections and Appendix document |
| Market | 7 | 1 | ALFA | L-Local G-Global (Used only in case of administrative recess notices) |
| Send Time | 8 | 8 | Timestamp(2) | Send time of administrative recess. Used only in case of administrative recess notices. |
| End Time | 16 | 8 | Timestamp(2) | End time of administrative recess. Used only in case of administrative recess notices and in the case of an automatic resource. |
| Group | 24 | 8 | ALFA | Group identifier. If blank, it applies at system level. |
| | Total: | 32 | | |

[Back](#)

8: Reference Price

This message is sent to define the reference price of an instrument.

| Data Type | Offset | Size | Value | Notes |
|-------------------|---------------|------|-----------|--|
| Message type | 0 | 1 | "8" | Reference price |
| Instrument Number | 1 | 4 | Int32 | Sole code throughout the life on the instrument |
| Origin | 5 | 1 | ALFA | I-BIVA |
| Price | 6 | 8 | Precio(8) | Reference Price of the instrument |
| Price Type | 14 | 1 | ALFA | Type of Price sent. See Catalogue of types of price_on the Connections and Appendix document |
| | Total: | 15 | | |

[Back](#)

9: Changes in status

This message is sent when there has been a change in the status of the instruments.

| Data Type | Offset | Size | Value | Notes |
|-------------------|---------------|------|-------|--|
| Message type | 0 | 1 | "9" | Changes in the status |
| Instrument Number | 1 | 4 | Int32 | Sole code throughout the life on the instrument |
| Origin | 5 | 1 | ALFA | M-BMV I-BIVA |
| Status | 6 | 1 | ALFA | New status of the instrument. See Catalogue of status changes_on the Connections and Appendix document |
| Reason | 7 | 1 | ALFA | Reason for the change of status. See Catalogue of reasons_on the Connections and Appendix document |
| | Total: | 8 | | |

[Back](#)

T: Catalog for instruments belonging to the capital warrants market

Catalogue for instruments pertaining to the Equities Warrants market.

| Data Type | Offset | Size | Value | Notes |
|-------------------|---------------|------|--------------|---|
| Type of Message | 0 | 1 | "T" | Catalogue of Equities Warrants |
| Type of Message | 1 | 4 | Int32 | Sole code throughout the life of the instrument |
| Origin | 5 | 1 | ALFA | M-BMV I-BIVA |
| Type of value | 6 | 2 | ALFA | Code of the Type of Value |
| Issuing company | 8 | 7 | ALFA | Code of Issuing Company |
| Series | 15 | 6 | ALFA | Code of the series |
| Type of Warrant | 21 | 1 | ALFA | "C"- Purchase "V"- Sale |
| Date of maturity | 22 | 8 | Timestamp(1) | Expiration/Maturity date of the Warrant |
| Price of exercise | 30 | 8 | Precio(8) | Price to exercise the Warrant |
| Reference Price | 38 | 8 | Precio(8) | Last Reference price |
| Reference Date | 46 | 8 | Timestamp(1) | Last reference date |
| Reference | 54 | 1 | ALFA | N – Prior, J – Adjusted, “ ” – W/O Price |
| ISIN | 55 | 12 | ALFA | ISIN code of the instrument |
| | Total: | 67 | | |

[Back](#)