Product 27

Full Depth of the Equities Market (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 Best Bid of the Equities Market 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.

(: 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		

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): 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		

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,: 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 At the time the bids are withdrawn or closed, and the hidden book of the instrument is once again blank, another message is resent denoting the absence of bids.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		

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.: 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 number of period
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		

\: Price/volume indicator

Price/volume indicator for the messages coming from BIVA.

Data Type	Offset	Size	Value	Notes
Message type	0	1	"\"	Disclosure of BIVA's price/volume
Instrument Number	1	4	Int32	Sole code throughout the life on the instrument
Origin	5	1	ALFA	I-BIVA
Probable price of allotment	6	8	Precio(8)	
Volume	14	8	Int64	Maximum volume to be traded
Best selling price	22	8	Price (8)	Best current selling price
Best Purchasing price	30	8	Precio(8)	Best current Purchasing price
Type of Cross Trading	38	1	ALFA	O – Pre-opening, I – Intraday auction
	Total:	39		

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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		

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		

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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		

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k: Execution of Orders

The message is published when there is a term matching or closing in the electronic system of the BMV or BIVA. Two messages are generated per transaction, one for the selling participation, and another for the purchasing participation.

Data Type	Offset	Size	Value	Notes
Message type	0	1	"k"	Execution of an order
Instrument Number	1	4	Int32	Sole code throughout the life on the instrument
Origin	5	1	ALFA	M-BMV I-BIVA
Date	6	8	Timestamp(1)	Date when the order was registered
Consecutive number	14	8	Int64	Consecutive Number Assigned to the order when it is recorded
Volume	22	8	Int64	Volume of the order
Consecutive Number of the trade	30	8	Int64	Consecutive Number of the trade with which the order was executed.
Execution price	38	8	Precio(8)	Price with which the trade was made.
Indicator	46	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.
Sets price	47	1	ALFA	If the Value is 1, it will be construed as true, in any other case it will be false. In the case of the BMV this field does not apply and will be sent blank.
Participant	48	5	ALFA	Short key of the aggressive Brokerage House (only when the order comes from BIVA)
	Total:	53		

[: 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		

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n: Registration of Order

When the order is accepted by the central system of the BMV or BIVA, this message is sent to the appropriate media.

Data Type	Offset	Size	Value	Notes
Message type	0	1	"n"	Response of Orders Registration
Instrument Number	1	4	Int32	Sole code throughout the life on the instrument
Origin	5	1	ALFA	M-BMV I-BIVA
Date and Time	6	8	Timestamp(2)	Date and time when the order was registered
Consecutive number	14	8	Int64	Consecutive Number Assigned to the order when it is recorded
Direction	22	1	ALFA	C- Purchase V- Sale
Volume	23	8	Int64	Volume of the order
Price	31	8	Precio(8)	Price of the order
Participant	39	5	ALFA	Short code of the participating Brokerage House (applies to BMV and BIVA)
	Total:	44		

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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		

q: Trade Cancellation

This message in 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		

]: 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		

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u: Cancellations of Orders

This message deletes the trading floor order.

Data Type	Offset	Size	Value	Notes
Message type	0	1	"u"	Notice of the elimination of Order
Instrument Number	1	4	Int32	Sole code throughout the life on the instrument
Origin	5	1	ALFA	M-BMV I-BIVA
Date	6	8	Timestamp(1)	Date when the order was registered
Consecutive number	14	8	Int64	Consecutive Number Assigned to the order when it is recorded
	Total:	22		

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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		

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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		

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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		

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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		

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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		

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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		

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