Product 32

Analytics "Market Quality"

Market Data BMV

Version 1.1

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

Contents

The set of Market Quality focuses on analyzing prices, positions, spread, implicit costs and what is related to the state of the market to know what, where and when trade

@: Price Leaderboard

Measures time proportion that a stock Exchange maintains the best bid and (or) ask throughout the session.

Data Type	Offset	Size	Value	Notes
Message type	0	1	"@"	Price Leadership
Origen Origin	1	1	ALFA	M-BMV I-BIVA
T (best bid)	2	4	Precio(4)	Time proportion of the session, having the best bid
T (tie best bid)	6	4	Precio(4)	Time proportion of the session with a tie on the best bid
T (without best bid)	10	4	Precio(4)	Time proportion of the session without having the best bid
T (best ask)	14	4	Precio(4)	Time proportion of the session, having the best ask
T (tie best ask)	18	4	Precio(4)	Time proportion of the session with a tie on the best ask
T (without best ask)	22	4	Precio(4)	Time proportion of the session without having the best ask
Market	26	1	ALFA	L-Local / G-Global/ T-ETF's / F-REIT's
Sector	27	1	Int8	See Industry Classification on the Connections and Appendix document
Instrument number	28	4	Int32	Unique code during instruments life
Indices	32	2	ALFA	See Indices Samples Catalog on the Connections and Appendix document
	Total:	34		

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|:Quotes Quality

Time proportion in which an Exchange maintains quotes on both sides, bid and ask.

Data Type	Offset	Size	Value	Notes
Message type	0	1	" | "	Quotes Quality
Origin	1	1	ALFA	M-BMV I-BIVA
# Instruments	2	2	Int16	Number of instruments where Stock Exchange (origin) has quotes on both sides, bid and ask
Time	4	4	Precio(4)	Time proportion of the session in which the Stock Exchange (origin) maintains quotes on both sides, bid and ask
Market	8	1	ALFA	L-Local / G-Global/ T-ETF's / F-REIT's
Sector	9	1	Int8	See Industry Classification on the Connections and Appendix document
Instrument number	10	4	Int32	Unique code during instruments life
Indices	14	2	ALFA	See Indices Samples Catalog on the Connections and Appendix document
	Total:	16		

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{:Spread Quality

Quality of the quoted spread throughout the session.

Data Type	Offset	Size	Value	Notes
Message type	0	1	" { "	Spread quality
Origin	1	1	ALFA	M-BMV I-BIVA
Time (best spread)	2	4	Precio(4)	Time proportion in which the Stock Exchange (origin) had the best spread
Time (tie best spread)	6	4	Precio(4)	Time proportion in which the Stock Exchange (origin) tied at the best spread
Time (without best spread)	10	4	Precio(4)	Time proportion of the session in which the Stock Exchange (origin) did not have the best spread
Market	14	1	ALFA	L-Local / G-Global/ T-ETF's / F-REIT's
Sector	15	1	Int8	See Industry Classification on the Connections and Appendix document
Instrument number	16	4	Int32	Unique code during instruments life
Indices	20	2	ALFA	See Indices Samples Catalog on the Connections and Appendix document
	Total:	22		

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= :Effective Spread

Transaction cost analysis benchmark. The effective spread helps to measure implicit costs, those inherent to the trading and that are also hard to measure. Analysis of transaction costs. The Effective Spread is a "Price Benchmark" and is used to measure the implicit transaction costs of a trade.

Data Type	Offset	Size	Value	Notes
Message type	0	1	"="	Effective Spread
Origin	1	1	ALFA	M-BMV I-BIVA
ES (MXN)	2	4	Precio(4)	Effective Spread expressed in monetary units (MXN)
ES (basis points)	6	4	Precio(4)	Effective Spread expressed in basis points
ES (MXN) (bid)	10	4	Precio(4)	Bid effective spread expressed in monetary units (MXN)
ES (basis points) (bid)	14	4	Precio(4)	Bid effective spread expressed in basis points
ES (MXN) (ask)	18	4	Precio(4)	Ask effective spread expressed in monetary units (MXN)
ES (basis points) (ask)	22	4	Precio(4)	Ask effective spread expressed in basis points
Market	26	1	ALFA	L-Local / G-Global/ T-ETF's / F-REIT's
Sector	27	1	Int8	See Industry Classification on the Connections and Appendix document
Instrument number	28	4	Int32	Unique code during instruments life
Indices	32	2	ALFA	See Indices Samples Catalog on the Connections and Appendix document
	Total:	34		

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