Product 33

Analytics "Spread Performance"

Market Data BMV

Version 1.1

Contents

The Spread Performance set analyzes the market potential that the group has in terms of opening the spread and the implicit costs of the events agreed upon in the session.

': Big Picture

Market share summary of the stock exchanges.

Data Type	Offset	Size	Value	Notes
Message type	0	1	" ' "	Big Picture
Origin	1	1	ALFA	M-BMV I-BIVA
Trades	2	4	Int32	Total number of trades
Volume	6	8	Int64	Volume sum
Traded value	14	8	Precio(8)	Traded value sum
Market share (Amount)	22	4	Precio(4)	Market share in traded value
Market share (Trades)	26	4	Precio(4)	Market share in traded value
Market	30	1	ALFA	L-Local / G-Global / T-ETF's / F-REIT's
Sector	31	1	Int8	See Industry Classification on the Connections and Appendix document
Instrument number	32	4	Int32	Unique code during instruments life
Indices	36	2	ALFA	See Indices Samples Catalog on the Connections and Appendix document
	Total:	38		

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;: Spread

Evolution of the simple spread throughout the session.

Data Type	Offset	Size	Value	Notes
Message type	0	1	" ; "	Spread (simple)
Origin	1	1	ALFA	M-BMV I-BIVA
Spread (MXN)	2	4	Precio(4)	Spread expressed in monetary units (MXN)
Spread (basis points)	6	4	Precio(4)	Spread expressed in basis points
Spread (average)	10	4	Precio(4)	Average spread throughout the session, expressed in basis points
Number of spreads	14	4	Int32	Number of spreads
Market	18	1	ALFA	L-Local / G-Global / T-ETF's / F-REIT's
Sector	19	1	Int8	See Industry Classification on the Connections and Appendix document
Instrument number	20	4	Int32	Unique code during instruments life
Indices	24	2	ALFA	See Indices Samples Catalog on the Connections and Appendix document
	Total:	26		

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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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