



Product 6

Best Global Market Positions

Market Data BMV

Version 1.1

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

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"INTRA Multicast" characteristics for capital Market instruments traded through MoNeT the BMV's trading engine. Best Buy and Sell Position: "INTRA Multicast" informs the best sell and/or buy price of an instrument.

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Multicast: 2 Message

2: Probable allocation price

Sent during any auction type (Opening, Continuous, Volatility and Intraday) and only on instruments where there is already a virtual match or pre-allocation.

Contains probable price and maximum volume to be allocated to the instrument at the end of the auction. Sent as soon as a one of these 2 data is changed.

Data type	Offset	Size	Value	Notes
Message type	0	1	"2"	Probable allocation price
Instrument number	1	4	Int32	Unique code during instruments life
Probable allocation price	5	8	Precio (8)	
Volume	13	4	Int32	Maximum volume to be traded
Total:		17		

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Multicast: 3 Message

3: Continuous auctions beginning

Sent at the moment one of the Continuous, Volatility or SIC auctions is generated.

Data type	Offset	Size	Value	Notes
Message type	0	1	"3"	Auctions start
Instrument number	1	4	Int32	Unique code during instruments life
Beginning time of auction	5	8	Timestamp(2)	Time at which auction begins
End auction time	13	8	Timestamp(2)	Time at which auction ends
Total:		21		

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Multicast: 4 Message

4: Status changes

All instruments are in a certain status before and during trading session. Instrument status message is generated at the beginning of the day and when the instrument enters a trading phase: Offers cancellation, Opening Auction, Continuous Trading or when entered into operating mode, for example: Auctions and Suspensions.

Data type	Offset	Size	Value	Notes
Message type	0	1	"4"	Change of Instrument Status
Instrument number	1	4	Int32	Unique code during instruments life
Instrument status	5	1	ALPHA	See Instrument Status Catalog on the Connections and Appendix document
Total:		6		

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Multicast: 5 Message

5: Middle Price existing quotes

Generated when an instrument enters a posture in the hidden electronic Middle Price book. When postures are cancelled or withdrawn from the Middle Price hidden electronic book leaving it empty, another message is delivered indicating postures absence.

Data type	Offset	Size	Value	Notes
Message type	0	1	"5"	To Middle Price existing posture
Instrument number	1	4	Int32	Unique code during instruments life
Existing Postures	5	1	ALPHA	For value equal to "1", True (there are postures), otherwise False (there are no postures).
Total:		6		

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Multicast: H Message

H: Trade Cancellation

This message is sent when a transaction is cancelled from the BMV system. The operation is identified with the Instrument and Number fields. Currently, it can only be sent during trading session.

Data type	Offset	Size	Value	Notes
Message type	0	1	"H"	Trades cancellation
Instrument number	1	4	Int32	Unique code during instruments life
Trade Number	5	4	Int32	Stamp number by instrument
Total:		9		

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Multicast: M Message

M: Weighted Average Price - Settlement prices

For equities market, this message will be sent for each operation containing weighted average price per instrument generated within WAP calculation period (last 20 minutes of trading). When trades cease to exist within this period, WAP will be just zeros.

As for the derivatives market, this message will be sent when settlements prices have ceased to be generated.

Data type	Offset	Size	Value	Notes
Message type	0	1	"M"	Weighted Average Price / Settlement price
Instrument number	1	4	Int32	Unique code during instruments life
Weighted average price	5	8	Price (8)	Average price instrument.
Volatility	13	8	Price (8)	Volatility instrument.
Total:		21		

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O: Best Offer

Message sent by instrument when best offer changes in the electronic book. It indicates which side has changed, sell or buy.

Sent from the first trading session phase onto the completion of continuous trading.

Data Type	Offset	Size	Value	Notes
Message type	0	1	"O"	Best offer by instrument
Instrument number	1	4	Int32	Unique code during instruments life
Volume	5	4	Int32	Best offer volume
Price/Rate	9	8	Price (8)	Best offer price
Offer direction	17	1	ALPHA	C-Buy V-Sell
Operation type	18	1	ALPHA	See Operation Type Catalog on the Connections and Appendix document
Total:		19		

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P: Capital trades

Contains information on any BMV accepted transaction.

Data type	Offset	Size	Value	Notes
Message type	0	1	"P"	Capital market trades
Instrument number	1	4	Int32	Unique code during instruments life
Trade time	5	8	Timestamp(2)	Time the operation was carried out
Volume	13	4	Int32	Traded stocks
Price	17	8	Price (8)	Operation price
Concertation type	25	1	ALPHA	See Concertation Type Catalog on the Connections and Appendix document
Trade Number	26	4	Int32	Stamp number by instrument
Price Setter	30	1	ALPHA	For value equal to 1, be taken as true; otherwise, false.
Operation type	31	1	ALPHA	See Type of Operation Catalog on the Connections and Appendix document
Amount	32	8	Precio(8)	
Buy	40	5	ALPHA	Buyers' brokerage house short key
Sell	45	5	ALPHA	Seller's brokerage house short key
Settlement	50	1	ALPHA	See Settlement Type Catalog on the Connections and Appendix document
Auction Indicator	51	1	ALPHA	"P" – Opening Auction "S" – Other Auctions " " – Continuous Market "N" – Not Applicable
Total:		52		

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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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Z: Registry Operations

Sent whenever there is a debt or capital instrument placement.

Data Type	Offset	Size	Value	Notes
Message type	0	1	"Z"	Registered operations
Instrument Number	1	4	Int32	Unique code during instruments life
Offer Type	5	1	ALPHA	See Public Offerings Catalog on the Connections and Appendix document
Income	6	1	ALPHA	V-Variable income F-Fixed Income W-Warrants
Value type	7	4	ALPHA	Value type
Issuer	11	7	ALPHA	Issuers code
Series	18	6	ALPHA	Series code
Maximum Volume	24	8	Int64	
Registered Volume	32	8	Int64	
Price/Rate	40	8	Price (8)	Operation registry price
Settlement date	48	8	Timestamp(1)	
Firm	56	5	ALPHA	Managing Brokerage Firm
Movement	61	1	ALPHA	A-Registry operation U-Operation authorization C-Placement operation B-Delete operation
Total:		62		

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