Product 7

10 Level prices of the derivatives market futures

Market Data BMV

Version 1.1

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

Contents

"INTRA Multicast" instruments characteristics of the Derivatives Market traded through MoNeT, Mexder's trading engine. 10 level Positions ordered by Price/Rate: "INTRA Multicast" offers the 10 best positions ordered by price or rate depending on the instrument. Buy and sell positions of the Derivatives Market are disclosed in a single message.

1: Depth

The message will contain only the 20 best sale or buy prices. Sent at the beginning of the day with current offers and updated during normal trading session.

Will be sent every time a value (whichever side) of the 20 levels changes. However, 20 levels are not always sent as this depends on the number of existing levels on the instrument being this smaller.

The levels are grouped by price with number of orders and stocks at such level. Purchase or sale levels indicates how many prices are received by message.

Data Type	Offset	Size	Value	Notes
Message type	0	1	"1"	Market depth
Instrument number	1	4	Int32	Unique code during instruments life
Side	5	1	Int8	O - Buy, 1 - Sell
Purchase or sale levels	6	1	Int8	Number of buy or sale levels to be sent
Price-1	7	8	Precio (8)	First level price
Number of orders-1	15	2	Int16	First level number of orders
Volume-1	17	4	Int32	First level accrued volume
	...	...		

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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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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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I: Open Interest

Data Type	Offset	Size	Value	Notes
Message type	0	1	"I"	Open Interest
Instrument number	1	4	Int32	Unique code during instruments life
Open interest	5	4	Price (4)	
Total:		9		

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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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Q: Derivatives market trades

Contains information on any MexDer accepted transaction.

Data Type	Offset	Size	Value	Notes
Message type	0	1	"Q"	Derivatives 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/Rate	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
Operation type	30	1	ALPHA	See Operation Type Catalog on the Connections and Appendix document
Amount	31	8	Price (8)	
Parent trade number	39	4	Int32	Will only contain a value if and only if is about a strategy leg.
Leg type	43	1	ALPHA	L-Long leg C-Short leg X-Forwards chain leg P-Indicates if its parent strategy ""-Fact not generated from a strategy
	Total:	44		

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R: Statistics of instruments

Update message from derivatives statistics sent each time there is an update on the trading floor at any level price.

Data Type	Offset	Size	Value	Notes
Message type	0	1	"R"	Statistics per instrument
Instrument number	1	4	Int32	Unique code during instruments life
Previous settlement price	5	8	Price (8)	Last day settlement price
Opening price	13	8	Price (8)	First price of the day or opening price
Max price of the day	21	8	Price (8)	Max price recorded on the day
Lower price of the day	29	8	Price (8)	Lower price recorded on the day
Last price of the day	37	8	Price (8)	Last price recorded on the day
	Total:	45		

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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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