Product 35

Components of Indices (Strategy)

Market Data BMV

Version 1.1

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

Contents

"INTRA Multicast" Mexican Stock Exchange Indices Components characteristics, informs the issuers weighting on a particular index performance; it includes sector classification, registered stock and issuers influence within index sample. Such information is disseminated on an intraday basis with 20-minute snapshots.

Multicast: S Message 3

Multicast: W Message 4

Indices	Component	Sector	Type
S&P/BMV Mining & Agriculture Indices	AS	1	S
S&P/BMV Manufacturing, Electricity, & Water Indices	AS	2	S
S&P/BMV Construction Indices	AS	3	S
S&P/BMV Retail & Distributors Indices	AS	4	S
S&P/BMV Infrastructure & Transportation Indices	AS	5	S
S&P/BMV Financial Services Indices	AS	6	S
S&P/BMV Commercial Services Indices	AS	7	S
S&P/BMV IPC CompMx Quality Weighted Indices (MXN)	CN	0	S
S&P/BMV IPC CompMx Quality Indices (MXN)	CS	0	S
S&P/BMV IPC CompMx Risk Weighted Indices (MXN)	CW	0	S
S&P/BMV Dividend Indices	DS	0	S
S&P/BMV IPC CompMx Enhanced Value Indices (MXN)	ES	0	S
S&P/BMV FIBRAS Indices	FB	0	S
S&P/BMV IPC Quality, Value & Growth Indices	IF	0	S
S&P/BMV IPC Quality, Value & Growth Indices TR	FT	0	S
S&P/BMV Housing Indices	IH	0	S
S&P/BMV Ingenius Indices (MXN)	IN	0	S
S&P/BMV IPC CompMx Short-Term Momentum Weighted Indices (MXN)	MM	0	S
S&P/BMV IPC Risk Weighted Indices (MXN)	PR	0	S
S&P/BMV IPC CompMx Short-Term Momentum Indices (MXN)	SC	0	S
S&P/BMV Bursa Optimo Indices	VD	0	S
S&P/BMV Bursa Optimo Indices TR	VT	0	S
S&P/BMV Commercial Services Indices TR	AT	7	S
S&P/BMV Construction Indices TR	AT	3	S
S&P/BMV Dividend Indices TR	DT	0	S
S&P/BMV FIBRAS Indices TR	FR	0	S
S&P/BMV Financial Services Indices TR	AT	6	S
S&P/BMV Housing Indices TR	HT	0	S
S&P/BMV Infrastructure & Transportation Indices TR	AT	5	S
S&P/BMV Ingenius Indices (MXN) TR	IR	0	S
S&P/BMV IPC 2X Leverage Daily Indices	DD	0	S
S&P/BMV IPC CompMx Enhanced Value Indices (MXN) TR	ET	0	S
S&P/BMV IPC CompMx Enhanced Value Indices (USD)	EU	0	S
S&P/BMV IPC CompMx Enhanced Value Indices (USD) TR	ER	0	S
S&P/BMV IPC CompMx Enhanced Value Weighted Indices (MXN)	VM	0	S
S&P/BMV IPC CompMx Enhanced Value Weighted Indices (MXN) TR	TI	0	S
S&P/BMV IPC CompMx Enhanced Value Weighted Indices (USD)	VU	0	S
S&P/BMV IPC CompMx Enhanced Value Weighted Indices (USD) TR	TV	0	S
S&P/BMV IPC CompMx Quality Indices (MXN) TR	TS	0	S
S&P/BMV IPC CompMx Quality Indices (USD)	QS	0	S

S&P/BMV IPC CompMx Quality Indices (USD) TR	TQ	0	S
S&P/BMV IPC CompMx Quality Weighted Indices (MXN) TR	RC	0	S
S&P/BMV IPC CompMx Quality Weighted Indices (USD)	QU	0	S
S&P/BMV IPC CompMx Quality Weighted Indices (USD) TR	QT	0	S
S&P/BMV IPC CompMx Risk Weighted Indices (MXN) TR	CR	0	S
S&P/BMV IPC CompMx Risk Weighted Indices (USD)	CU	0	S
S&P/BMV IPC CompMx Risk Weighted Indices (USD) TR	UT	0	S
S&P/BMV IPC CompMx Short-Term Momentum Indices (MXN) TR	ST	0	S
S&P/BMV IPC CompMx Short-Term Momentum Indices (USD)	SU	0	S
S&P/BMV IPC CompMx Short-Term Momentum Indices (USD) TR	US	0	S
S&P/BMV IPC CompMx Short-Term Momentum Weighted Indices (MXN) TR	RI	0	S
S&P/BMV IPC CompMx Short-Term Momentum Weighted Indices (USD)	TM	0	S
S&P/BMV IPC CompMx Short-Term Momentum Weighted Indices (USD) TR	RD	0	S
S&P/BMV IPC CompMx Trailing Income Equities ESG Tilted Indices (MXN)	GM	0	S
S&P/BMV IPC CompMx Trailing Income Equities ESG Tilted Indices (MXN) TR	TH	0	S
S&P/BMV IPC Inverse Daily Indices	DI	0	S
S&P/BMV IPC Risk Weighted Indices (MXN) TR	PT	0	S
S&P/BMV IPC Risk Weighted Indices (USD)	PU	0	S
S&P/BMV IPC Risk Weighted Indices (USD) TR	TR	0	S
S&P/BMV Manufacturing, Electricity, & Water Indices TR	AT	2	S
S&P/BMV Mining & Agriculture Indices TR	AT	1	S
S&P/BMV MXN-USD Currency Indices	MU	0	S
S&P/BMV Retail & Distributors Indices TR	AT	4	S
S&P/BMV USD-MXN Currency Indices	UM	0	S

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 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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W: Indices Components

Indices components obtained during the day.

Data Type	Offset	Size	Value	Notes
Message type	0	1	"W"	Indices components during the day
Date	1	8	Timestamp(1)	Date
Component	9	2	ALPHA	See Indices Components Catalog on the Connections and Appendix document
Sector	11	1	Int8	See Industry Classification on the Connections and Appendix document
Type	12	1	ALPHA	E-Equity S-Strategy G-SPBMVESG See Indices Components Catalog on the Connections and Appendix document
Issuer	13	7	ALPHA	Issuer code
Series	20	6	ALPHA	Series code
Indices stocks	26	8	Int64	Number of stocks of the issuer that making up the component
Last price	34	8	Price (8)	Last price
Closing price	42	8	Price (8)	Closing price
Influence	50	8	Price (8)	Issuer weight inside the Indices
	Total:	58		

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