



Product 11

Money Market

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. Depth Positions: "INTRA Multicast" sends debt market instruments trades as well as cancellations of the same, in order to guarantee relevant information necessary for flow order.

- Multicast: B Message 1
- Multicast: H Message 2
- Multicast: P Message 3
- Multicast: S Message 4
- Multicast: Z Message 5

B: Public Offerings

Trade from a Public offering.

Data Type	Offset	Size	Value	Notes
Message type	0	1	"B "	Public Offering Trade
Instrument number	1	4	Int32	Unique code during instruments life
Number	5	4	Int32	
Volume	9	8	Int64	
Discount rate or price	17	8	Price (8)	
Rate of return	25	4	Price (4)	
Term Days	29	2	Int16	
Currency type	31	1	ALPHA	N – Mexican currency D-Dollar
Settlement	32	1	ALPHA	M-Same day 2-24 Hours
Buy	33	5	ALPHA	
Sell	38	5	ALPHA	
Placement date	43	8	Timestamp(1)	
Issue date	51	8	Timestamp(1)	
Maturity date	59	8	Timestamp(1)	
	Total:	67		

[Back](#)

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		

[Back](#)

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	If value equals 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		

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		

[Back](#)

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		

[Back](#)