



Product 9

Derivatives Market futures best positions

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. Best Buy and Sell Position: "INTRA Multicast" informs the best sell and/or buy price of an instrument.

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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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Multicast: I Message

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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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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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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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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