



# Reporting Format Guide

Market Data

V 1-2019

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## Market Data Directory

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## I. OBJECTIVE

To provide a guide to all our users with the details of the new procedure and reporting information format of BMV and MexDer INTRA Data Feed that the Market Data team offers to their users.

According to the international reporting standards this new reporting information format is created in order to declare all terminals/systems/applications/feeds and all interfaces with access to the BMV and MexDer INTRA Data Feed information.

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## II. INTRODUCTION

The migration to this format is based in our actual automated controls, compliance, traceability and billing. Therefore, starting **December 2019** all users need to declare under this format the BMV and MexDer data usage according to our INTRA Data Feed Usage and Distribution Policies, where we establish the responsibility to report in a monthly and mandatory basis the usage and access to Real Time and Delay data.

The information to be considered in the report is:

- ▶ The information must be sent according the period established on the agreement.
- ▶ INTRA Data Feed Real Time and Delay internal distribution.
- ▶ INTRA Data Feed re distribution of each subscriber and/or sub vendor identified per system in Real Time and Delay.
- ▶ End users with access to Real Time data thru any system, devices, applications, terminals and/or any services.
- ▶ Display data information via Wallboards, Boards, Videowalls and Web Solutions.

### III. SPECIFICATIONS

#### Reporting specifications and responsibilities

What?	<p>Format delivery must consider the following:</p> <ul style="list-style-type: none"> <li>▶ All entities, subsidiaries and/or affiliates that receive the information of the BMV and MexDer INTRA Data Feed in Real Time and Delay.</li> <li>▶ End users with a unique code identification and access to real time information.</li> </ul>
How?	The report must be send on the first business days of the previous month reported to the email address: <a href="mailto:adminmarketdata@grupobmv.com.mx">adminmarketdata@grupobmv.com.mx</a>
Frequency	Monthly
Units of Counts to be reported	<p>Any user that, thru any <i>systems, devices, applications, terminals and/or services</i> with access, reception, display, process and/or any other usage of the INTRA Data Feed Real Time data information.</p> <p>Unique user ID that every subscriber has per system, in case the subscriber counts with different or multiple access and/or identifications each needs to be reported individually and according to what it is established on the License Information Agreement definitions.</p> <p><b>Note:</b> <i>simultaneous accesses are not authorized.</i></p>
Users with Data Feed access	<p>Any Distributor and/or Distributor Group, Redistributor, Members, Service Facilitators and/or Technology Providers that receives the information of the INTRA Data Feed in Real Time and Delay.</p> <p>Display data of the INTRA Data Feed information considering without any limitation the following:</p> <ul style="list-style-type: none"> <li>▶ Wallboards, Boards and/or Videowalls</li> <li>▶ Web Solutions</li> </ul>
Fees	<p>Monthly fees applicable for each reportable unit of count, data display according the access of Real Time and/or Delay information of the INTRA Data Feed.</p> <p>The applicable fees are available in our Market Data Price list.  <a href="https://www.bmv.com.mx/work/models/Grupo_BMV/Resource/2000/13/images/Intra_2019_Pricing_List_Vendors.pdf">https://www.bmv.com.mx/work/models/Grupo_BMV/Resource/2000/13/images/Intra_2019_Pricing_List_Vendors.pdf</a></p>

#### Notes

- ▶ After each data entered there must be no trailing spaces.
- ▶ To unsubscribe users or entities with access to the data, must be reported with a quantity of **0**. Having reported the same user or entity to months in a row with a quantity of **0**, the user or entity is no longer considered reportable, and may be remove from the report.

## Reporting format specifications

Find below the details and particularities of the format that need to be consider each field.

Colored fields are required.

<b>Market</b>	The code on this field is always “ <b>BMV</b> ”
<b>Client Prefix</b>	<b>Unique identification code</b> assign to all users that send a monthly report. This unique identification code should be provide by the Market Data team via email
<b>Location Number</b>	<b>Unique identification ID</b> of the final user provided by their Vendor. Ex. Contract number, Username, Name (non professional/professional)
<b>Location Name</b>	<b>Full name of the end user</b> (Location Number), with access to the data
<b>Address1</b>	<b>Physical address</b> of who is reported on “ <b>Location Number</b> ” field
<b>Address2</b>	If apply, second line of the address
<b>Address3</b>	If apply, third line of the address
<b>City</b>	<b>City</b> of the provided address
<b>State</b>	Corresponding <b>state</b> of the indicated physical address <b>ISO 3166-2</b> <a href="https://www.iso.org/obp/ui/#search/code/">https://www.iso.org/obp/ui/#search/code/</a>
<b>Postal Code</b>	<b>Postal code</b> used by the postal service for a location/address
<b>Country Code</b>	Official country code abbreviation according the <b>ISO 3166-1 alpha 2</b> <a href="https://www.iso.org/obp/ui/#search/code/">https://www.iso.org/obp/ui/#search/code/</a>
<b>Contact Last Name</b>	Contact <b>last name</b>
<b>Contact First Name</b>	Contact <b>name</b>
<b>Contact Telephone No</b>	Contact <b>telephone</b> , number to be used to call the particular user
<b>Contact Email Address</b>	Contact <b>email address</b> , to be used to send an email to the particular user
<b>Effective Month</b>	Effective date of the reported period. The day that always need to be consider is <b>01</b> . <b>Format:</b> YYYY-MM-DD
<b>Product Code</b>	Specify the unique identification <b>product code</b> of the corresponding service receive Ex. <b>BMV-RP-20L-NM</b> : Reporting: 20 levels depth terminal  Detailed full list of product codes available in <b>Exhibit I, II, III and IV</b>
<b>Monthly Total Quantity</b>	Total count of users with access to the information (total number of users of the effective month to be reported)
<b>Comments</b>	Indicate monthly variations or services. Ex. <b>NEW/ADD/DELETE</b>

*\*Exhibit V is an example of the information required on the format*

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#### IV. EXHIBITS

##### Exhibit I: BMV Reporting Terminals Product Codes

Product Code	Product Description
BMV-RP-BBO-NM-P	Reporting: BBO and/or Index level and/or INAV'S (Professional Terminal)
BMV-RP-BBO-NM-NP	Reporting: BBO and/or Index level and/or INAV'S (Non-professional without order routing Terminal)
BMV-RP-BBO-NM-APP	Reporting: BBO and/or Index level and/or INAV'S (Only mobile APP)
BMV-RP-20L-NM	Reporting: 20 Levels Depth Terminal
BMV-RP-FULL-NM	Reporting: Full Depth Terminal
BMV-RP-BBO-NM-NP-OR	Reporting: BBO and/or Index level and/or INAV'S (Non-professional Terminal with order routing)



Exhibit II: BMV Reporting Data Feed Product Codes

Product Code	Product Description
BMV-RP-C5	Reporting: Equities Market BBO (Best Bid/Offer)
BMV-RP-C6	Reporting: Global Market BBO (Best Bid/Offer)
BMV-RP-C17	Reporting: Equities, Global Market and Debt Market
BMV-RP-C3	Reporting: 20 Levels Depth Equities Market
BMV-RP-C4	Reporting: 20 Levels Depth Global Market
BMV-RP-C16	Reporting: 20 Levels Depth Equities & Global Market
BMV-RP-C18	Reporting: 20 Levels Depth Equities, Global Market INAV's, and Indices Levels
BMV-RP-C1	Reporting: Equities Market Full Depth
BMV-RP-C2	Reporting: Global Market Full Depth
BMV-RP-C15	Reporting: Equities & Global Market Full Depth
BMV-RP-C11	Reporting: Debt Market
BMV-RP-C25	Reporting: Consolidated Feed: Equities & Global Market Trades
BMV-RP-C26	Reporting: Consolidated Feed: Equities & Global Market BBO
BMV-RP-C27	Reporting: Consolidated Feed: Equities & Global Market Full Depth
BMV-RP-C13	Reporting: Indices Levels
BMV-RP-C12	Reporting: Principal Indices Constituents (S&P approval)
BMV-RP-C14	Reporting: INAV's Levels
BMV-RP-C21	Reporting: Benchmarks for Debt Market
BMV-RP-C22	Reporting: Capitalization Rules
BMV-RP-C24	Reporting: Equities & Global Market BBO and Debt Market (20 min delayed)
BMV-RP-C23	Reporting: Indices levels (20 min delayed)
BMV-RP-NDA	Reporting: Non Display Application
BMV-RP-WBV	Reporting: Wallboard, Boards and Videowalls
BMV-RP-WS-IN	Reporting: Web Solutions Indices levels (20 min delayed)
BMV-RP-WS-EQ	Reporting: Web Solutions Equities & Global Market BBO and Debt Market (20 min delayed)

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### Exhibit III: MexDer Reporting Terminals Product Codes

Product Code	Product Description
MxD-RP-10L-F	Reporting: 10 Levels Depth Futures
MxD-RP-10L-O	Reporting: 10 Levels Depth Options
MxD-RP-BBO-NM-F	Reporting: BBO Futures
MxD-RP-BBO-NM-O	Reporting: BBO Options
MxD-RP-BBO-M-F	Reporting: BBO Futures (MexDer Members)
MxD-RP-BBO-M-O	Reporting: BBO Options (MexDer Members)

### Exhibit IV: MexDer Reporting Data Feed Product Codes

Product Code	Product Description
MxD-RP-C19	Reporting: 10 Levels Futures and Options Prices
MxD-RP-C20	Reporting: BBO Futures and Options
MxD-RP-C7	Reporting: 10 Levels Futures Prices
MxD-RP-C9	Reporting: BBO Futures
MxD-RP-C8	Reporting: 10 Levels Options Prices
MxD-RP-C10	Reporting: BBO Options
MxD-RP-H2H	Reporting: BBO Futures and Options (20 min delayed)
MxD-RP-NDA	Reporting: Non Display Application
MxD-RP-WBV	Reporting: Wallboard, Boards and Videowalls
MxD-RP-WS	Reporting: Web Solutions Futures and Options (20 min delayed)

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Exhibit V: New layout example

<b>Market</b>	BMV
<b>Client Prefix</b>	RB54321
<b>Location Number</b>	CVM00012
<b>Location Name</b>	Ducky Company
<b>Address1</b>	286 Principal Street
<b>Address2</b>	Floor 21
<b>Address3</b>	
<b>City</b>	New York City
<b>State</b>	NY
<b>Postal Code</b>	10036
<b>Country Code</b>	US
<b>Contact Last Name</b>	Alisson
<b>Contact First Name</b>	Parks
<b>Contact Telephone No</b>	55-5555-5555
<b>Contact Email Address</b>	<a href="mailto:alisson.parks@test.org">alisson.parks@test.org</a>
<b>Effective Month</b>	2018-07-01
<b>Product Code</b>	BMV-RP-20L-NM
<b>Monthly Total Quantity</b>	30
<b>Comments</b>	NEW

*\*No additional columns are allowed*