



Product 34

Analytics "Negotiation"

Market Data BMV

Version 1.1

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

Contents

This group of Analytics offers analysis of the performance of the operation from the perspectives of market share, cuts per hour, representative trading and more.

- Consolidate Feed: ' Message 1
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- Consolidate Feed: } Message 4

': Big Picture

Market share summary of the stock exchanges.

Data Type	Offset	Size	Value	Notes
Message type	0	1	'''	Big Picture
Origin	1	1	ALFA	M-BMV I-BIVA
Trades	2	4	Int32	Total number of trades
Volume	6	8	Int64	Volume sum
Traded value	14	8	Precio(8)	Traded value sum
Market share (Amount)	22	4	Precio(4)	Market share in traded value
Market share (Trades)	26	4	Precio(4)	Market share in traded value
Market	30	1	ALFA	L-Local / G-Global / T-ETF's / F-REIT's
Sector	31	1	Int8	See Industry Classification_on the Connections and Appendix document
Instrument number	32	4	Int32	Unique code during instruments life
Indices	36	2	ALFA	See Indices Samples Catalog_on the Connections and Appendix document
	Total:	38		

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::Benchmark Trade

Trading statistics by trade.

Data Type	Offset	Size	Value	Notes
Message type	0	1	" : "	Benchmark Trade
Origin	1	1	ALFA	M-BMV I-BIVA
Average volume	2	8	Int64	Average volume per trade
Average traded value	10	8	Precio(8)	Average traded value per trade
Market	18	1	ALFA	L-Local / G-Global / T-ETF's / F-REIT's
Sector	19	1	Int8	See Industry Classification_on the Connections and Appendix document
Instrument number	20	4	Int32	Unique code during instruments life
Indices	24	2	ALFA	See Indices Samples Catalog_on the Connections and Appendix document
	Total:	26		

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/:Hour Tracker

Trading performance evolution per hour.

Data Type	Offset	Size	Value	Notes
Message type	0	1	"/"	Hour Tracker
Origin	1	1	ALFA	M-BMV I-BIVA
Trades	2	4	Int32	Total number of trades
Volume	6	8	Int64	Volume sum
Traded value	14	8	Precio(8)	Traded value sum
Spread (MXN)	22	4	Precio(4)	Spread expressed in monetary units (MXN)
Spread (basis points)	26	4	Precio(4)	Spread expressed in basis points
Average volume	30	8	Int64	Average volume per trade
Average traded value	38	8	Precio(8)	Average traded value per trade
Market	46	1	ALFA	L-Local / G-Global / T-ETF's / F-REIT's
Sector	47	1	Int8	See Industry Classification on the Connections and Appendix document
Instrument number	48	4	Int32	Unique code during instruments life
Indices	52	2	ALFA	See Indices Samples Catalog on the Connections and Appendix document
	Total:	54		

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}:Message Ratio

Message to trade ratio conversion.

Data Type	Offset	Size	Value	Notes
Message type	0	1	"}"	Message Ratio
Origin	1	1	ALFA	M-BMV I-BIVA
# Messages	2	4	Int32	Number of messages received
# Messages (bid)	6	4	Int32	Bid quotes messages received
# Messages (ask)	10	4	Int32	Ask quotes messages received
# Messages (modified)	14	4	Int32	Number of modified messages
# Messages (canceled)	18	4	Int32	Number of canceled messages
# Trades	22	4	Int32	Number of trades
Ratio	26	4	Int32	Message to trade conversion ratio
Market	30	1	ALFA	L-Local / G-Global/ T-ETF's / F-REIT's
Sector	31	1	Int8	See Industry Classification_on the Connections and Appendix document
Instrument number	32	4	Int32	Unique code during instruments life
Indices	36	2	ALFA	See Indices Samples Catalog_on the Connections and Appendix document
	Total:	38		

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