



Product 28

Closing Price Origin

Market Data BMV

Version 1.1

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

Contents

The information corresponding to the closing price origin will be sent through this channel only at market close.

- Multicast: ~ Message 1
- Multicast: S Message 1

~: Closing price origin

Data Type	Offset	Size	Value	Notes
Message type	0	1	"~"	Closing price origin
Instrument number	1	4	Int32	Unique code during instruments life
Origin price	5	8	Price (8)	Origin price
Sending	13	1	ALFA	A: Preopening C: After closing
Total:		14		

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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 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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