



# Product 36

---

Components of Indices (ESG)

Market Data BMV

Version 1.1

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

# Contents

"INTRA Multicast" Mexican Stock Exchange Indices Components characteristics, informs the issuers weighting on a particular index performance; it includes sector classification, registered stock and issuers influence within index sample. Such information is disseminated on an intraday basis with 20-minute snapshots.

Multicast: S Message ..... 1  
 Multicast: W Message..... 2

Indices	Component		Type
S&P/BMV Total Mexico ESG Indices (MXN)	EE	0	G
S&P/BMV Total Mexico ESG Indices (MXN) TR	EG	0	G
S&P/BMV IPC ESG Tilted Indices (MXN)	ML	0	G
S&P/BMV IPC ESG Tilted Indices (MXN) TR	EL	0	G
S&P/BMV IPC ESG Tilted (Light) Indices (MXN)	MP	0	G
S&P/BMV IPC ESG Tilted (Light) Indices (MXN) TR	EP	0	G
S&P/BMV IPC ESG Tilted (Moderate) Indices (MXN)	MW	0	G
S&P/BMV IPC ESG Tilted (Moderate) Indices (MXN) TR	EW	0	G
S&P/BMV IPC ESG Tilted (Heavy) Indices (MXN)	MY	0	G
S&P/BMV IPC ESG Tilted (Heavy) Indices (MXN) TR	EY	0	G

## 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.
<b>Total:</b>		23		

[Back](#)

## W: Indices Components

Indices components obtained during the day.

Data Type	Offset	Size	Value	Notes
Message type	0	1	"W"	Indices components during the day
Date	1	8	Timestamp(1)	Date
Component	9	2	ALPHA	See Indices Components Catalog_on the Connections and Appendix document
Sector	11	1	Int8	See Industry Classification_on the Connections and Appendix document
Type	12	1	ALPHA	E-Equity S-Strategy G-SPBMVESG See Indices Components Catalog_on the Connections and Appendix document
Issuer	13	7	ALPHA	Issuer code
Series	20	6	ALPHA	Series code
Indices stocks	26	8	Int64	Number of stocks of the issuer that making up the component
Last price	34	8	Price (8)	Last price
Closing price	42	8	Price (8)	Closing price
Influence	50	8	Price (8)	Issuer weight inside the Indices
<b>Total:</b>		58		

[Back](#)