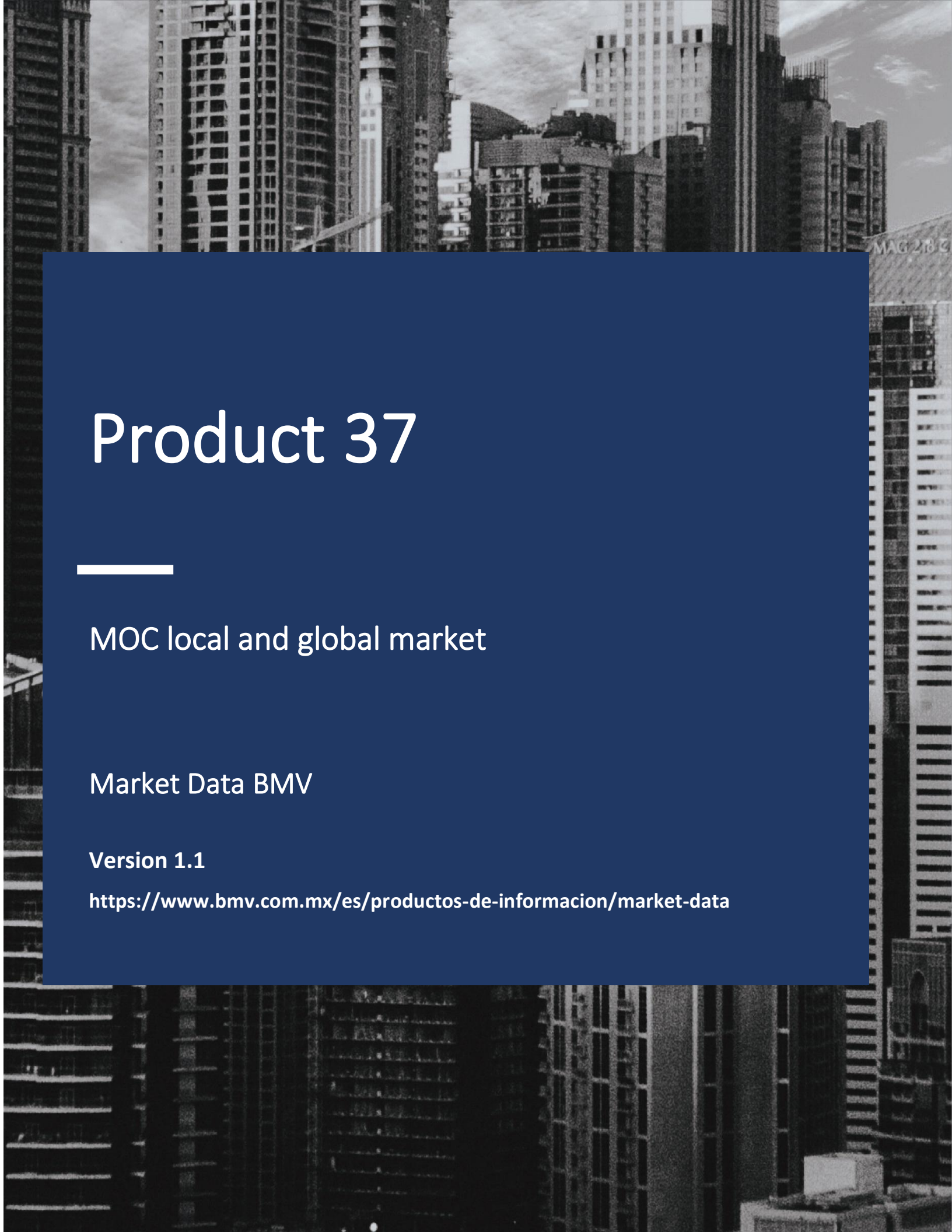




Product 37

MOC local and global market

Market Data BMV

Version 1.1

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

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Secondary book of orders

This channel sends information order by order from the secondary ledger, which includes the following types of orders:

Mnemonic	Description
H	At close
D	After close
P	Average price
(	INAV at close
)	INAV after close

AC: Order Addition

When the order is accepted by the BMV central system, this message is disseminated to the relevant media.

The order has a unique identification by: Instrument, Date, and Folio assigned by the BMV system. The direction of the order indicates the side of the electronic book where the bid will be placed. The price field will be sent as zero, since these are orders at the average price and at the close, and the price is not obtained until the close.

The folio number that identifies the order is unique for each instrument and day. It is a consecutive number that is assigned as orders are entered. It is the same as the SENTRA folio number.

Information Type	Offset	Size	Value	Notes
Message type	0	2	AC	Order addition
ID instrument	2	4	Int32	Unique code during instrument life
Date and hour	6	8	Timestamp(2)	Date and time for the order addition
Folio	14	4	Int32	Assigned number to the order when registered
Direction	18	1	ALFA	C - Bid V - Ask
Volume	19	4	Int32	Order Volume
Price	23	8	Precio(8)	Order price
Participant	31	5	ALFA	Short key of participant (empty field)
Operation type	36	1	ALFA	Operation type, see operation type table in page 2
Total:		37		

CC : Execution of orders

The message is disseminated as soon as there is a match in the BMV's electronic system. Two messages are generated for each transaction, one for the sale and one for the purchase.

The order participating in the transaction is identified by the Instrument, Date, and Folio, the closed volume of the order, associated with the folio of the event and the price at which the transaction was executed. The price field will be sent as zero, since these are average price and closing orders, and the price is not obtained until closing.

Information Type	Offset	Size	Value	Notes
Message type	0	2	CC	Order Execution
ID instrument	2	4	Int32	Unique code during instrument life
Date	6	8	Timestamp(1)	Addition order date
Folio	14	4	Int32	Allocated Folio of the order when is registered
Volume	18	4	Int32	Order volume
Trade number	22	4	Int 32	Trade number
Execution price	26	8	Precio (8)	Price
Operation Type	34	1	ALFA	Operation type, see operation type table in page 2
Total:		35		

DC: Order cancellation

This message indicates the fully elimination of an order in the trading floor

Information Type	Offset	Size	Value	Notes
Message type	0	2	DC	Order cancellation
ID instrument	2	4	Int32	Unique code during instrument life
Date	6	8	Timestamp(1)	Date
Folio	14	4	Int32	Allocated Folio of the order when is registered
Operation Type	18	1	ALFA	Operation type, see operation type table in page 2
Total:		19		

FC: Order change

Message sent when the order modifies any of its data, the system assigns it a new priority in the electronic book, the order to be replaced is identified with the original Instrument, Date, and Folio, and the new priority assignment in the electronic book appears in the New Date and Folio fields.

For example:

- Increase in the volume of an order.
- Price change.
- Derived from other rules indicated in the operating manual

Information Type	Offset	Size	Value	Notes
Message Type	0	2	FC	Order change
ID instrument	2	4	Int32	Unique code during instrument life
Original date	6	8	Timestamp(2)	Date and time of the original order
Original folio	14	4	Int32	Folio of the original order
New date	18	8	Timestamp(2)	New date and time of the order
New folio	26	4	Int32	New Folio of the order
Direction	30	1	ALFA	C - Bid V - Ask
Volume	31	4	Int32	Volume
Price	35	8	Precio (8)	Price
Operation type	43	1	ALFA	Operation type, see operation type table in page 2
Total:		44		