

Market Data

Broker's Own Ranking

BME now offers its market members a new end-of-day information product: the Broker Own Ranking.

This product offers information on the daily activity ranking of the member for each listed equity security, as well as metrics of their own operations compared to the market.

Broker's own activity offers a range of daily metrics of every equity instrument listed that shows the detail of the member's own daily activity compared to the rest of the market, broken down by the following criteria:

- Breakdown of orders
- Breakdown by instrument
- Breakdown by trading modality(ordinary, block, special trades)
- Breakdown by main indices (IBEX 35, IBEX MEDIUM CAP, IBEX SMALL CAP)
- Breakdown by segments (EQ)

Amongst others, it displays the daily ranking of the member trading activity and its market share with respect

to the rest of the market as well as specific metrics of the member activity, such as hit-ratio by 1, 5, 10 and 20 seconds; percentage of participation by market phase (opening auction, continuous market, volatility auctions, closing auction, TAL); Hit Ratio/Fill Probability; Aggressive/Passive Ratio; Top 1 Resting Time, etc. This product is tailor-made for each market member, who will only receive information on its own trading activity.



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