



ANALYTICS

New Market Information Products and licenses

The Saudi Stock Exchange "Tadawul" offers new suite of market information products which have been designed and developed to help investors make better investment decisions and trade intelligently. Our new market information products include Analytics, Tick Data, and Market Depth 20x20, which offer investors to get deeper insight, additional detailed analysis, enhancing transparency.



ANALYTICS

The Analytics offers a set of Liquidity Measure Indicators (LMIs), which provide a deeper insight into the daily activities within the Order Books, via time weighted calculations on prices, volumes, values and number of orders for the Bid side and Ask side. Moreover, Analytics also includes Intraday Volume Weighted Average Price (VWAP), and intraday Average Trades Prices for all securities in both, the Main Equity Market and Nomu-Parallel Market.

➤ The LMIs, consist of 6 basic Indicator Groups, each contains several indicators and two additional values:

➤ Price Quotation Indicators

This group can be used to trace the volatility in prices, on both the Bid & Ask sides.

➤ Order Coverage

Calculates the expected percentage of time when the security has had bid prices, ask prices, and prices on both sides simultaneously.

➤ Competition Indicators

Show how much Volume is concentrated on the best price level, on either the Bid or Ask side. In addition, the balance between Bid & Ask on all price levels.

➤ Volume Weighted Average Price

An intraday VWAP that is calculated & disseminated continuously via dividing the total traded value of each security by its total traded shares.

➤ Liquidity Depth in The Orderbook

Time Weighted Calculations on Volume, Value and Number of Orders for both Bid & Ask sides.

➤ Round Trip Cost indicators

The "spread cost" for buying shares and then immediately selling them, excluding commission fee.

➤ Implicit Spread Costs

The difference between the Best Bid & Ask price of a given security and expressed in both absolute value and percentage.

➤ Average Price

The average traded price in respect to the number of trade closures during a day. It is calculated and disseminated continuously whenever a trade with Update Average Price flag set occurs.

Investors can subscribe through Tadawul's authorized Information Providers and authorized Members.