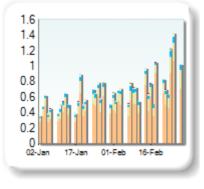
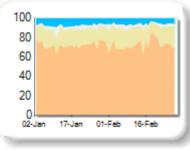
### IBEX Mid Cap Index

Market Share					
Rank	Venue	Market Share	Change		
1	XMAD	72.65%	+0.31		
2	CEUX	18.38%	+1.27		
3	AQEU	5.44%	-1.20		
4	TQEX	3.40%	-0.33		
5	BATE	0.06%	-0.06		
6	CHIX	0.04%	-0.01		
7	TRQX	0.03%	+0.00		
8	AQXE	0.00%	0.00		

Volume Trend



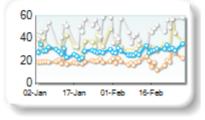
Market Share Trend



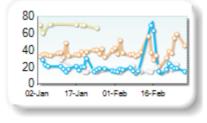
# SpreadsAt touchRankVenueSpread<br/>(bps)1XMAD19.73

		(bps)		
1	XMAD	19.73	+0.51	
2	AQEU	28.97	+1.31	
3	CEUX	34.09	-2.40	
4	TQEX	47.11	-2.29	
Nonthly Spread Trend				

Change



25K EUR deal				
Rank	Venue	Spread (bps)	Change	
1	XMAD	38.96	+2.60	
2	AQEU	40.85	-3.58	
3	TQEX	45.05	-34.33	
4	CEUX	97.55	+18.06	
Monthly Spread Trend				



Current Period Comparison Period

Change

+37.3

+9.7

+4.7

+0.3

+0.0

**Book Depths** 

Venue

XMAD

CEUX

TQEX

AQEU

CHIX

BATE

Monthly Depth Trend

Rank

1

2

3

4

5

6

250

200

150

100

50

Rank

1

2

3

4

5

6

800 600

400

200

02-Jan

17-Jan

0

02-Jar

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

BATE

Monthly Depth Trend

17-Jan

50BPS Depth (deeper into book)

Depth (1K EUR)

482.1

59.9

29.8

23.6

5.0

2.7

01-Feb

16-Feb

10BPS Depth (top of book)

Depth (1K EUR)

129.1

28.9

12.8

11.8

2.5

0.4

01-Feb

16-Feb

Change

-40.1

+8.0

+9.2

+10.4

+1.2

+0.8

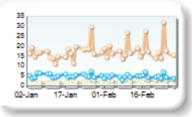
01-Feb-2022 to 28-Feb-2022 01-Jan-2022 to 31-Jan-2022

# **Best Prices**

At	touch	

At touch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	18.25	+1.65	
2	AQEU	4.79	-0.19	
3	CEUX	2.59	+1.08	
4	TQEX	0.27	+0.18	
5	CHIX	0.01	+0.01	
6	BATE	0.00	+0.00	
7	TRQX	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



Rank	Venue	Best Price (%)	Change
1	XMAD	93.67	-0.96
2	CEUX	0.93	+0.43
3	AQEU	0.64	+0.41
4	TQEX	0.01	+0.01
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



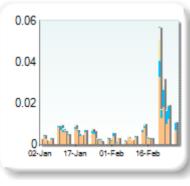
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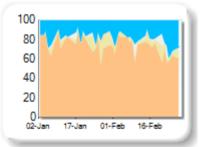
### CORP FINANC ALBA

Market Share					
Rank	Venue	Market Share	Change		
1	XMAD	63.79%	-14.22		
2	AQEU	21.60%	+6.59		
3	CEUX	8.36%	+3.00		
4	TQEX	6.25%	+4.71		
5	TRQX	0.00%	+0.00		
6	CHIX	0.00%	-0.09		
7	BATE	0.00%	+0.00		

Volume Trend



Market Share Trend

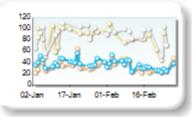


# Spreads At touch Rank Venue Spread (bps)

		(pps)	
1	XMAD	33.34	-2.75
2	AQEU	34.63	-6.37
3	CEUX	102.11	-5.69
4	TQEX	118.60	+9.69

Change

Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change	
1	XMAD	73.34	+8.20	
2	CEUX	336.39	-15.50	
Monthly Spread Trend				



Current Period Comparison Period

Change

-2.7

+1.1

+0.3

 $\pm 0.1$ 

16-Feb

Change

-34.0

+1.4

-0.2

+0.2

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

40

30

20

10

0

Rank

1

2

3

4

250

200

150

100

50

0

02-Jan

17-Jan

Venue

XMAD

AQEU

CEUX

TQEX

Monthly Depth Trend

02-Jan

17-Jan

50BPS Depth (deeper into book)

Depth (1K EUR)

67.6

17.0

4.1

2.8

01-Feb

16-Feb

10BPS Depth (top of book)

Depth (1K EUR)

6.2

3.7

0.8

0.2

01-Feb

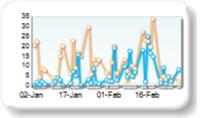
01-Feb-2022 to 28-Feb-2022 01-Jan-2022 to 31-Jan-2022

# **Best Prices**

At touch

Actouch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	11.86	-1.33	
2	AQEU	8.70	+5.13	
3	CEUX	0.35	+0.46	
4	TQEX	0.04	+0.05	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	

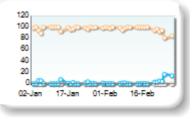
Best Prices Trend





Rank	Venue	Best Price (%)	Change
1	XMAD	96.47	-1.44
2	AQEU	2.60	+1.16
3	CEUX	0.30	+0.25
4	TQEX	0.04	+0.04
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00

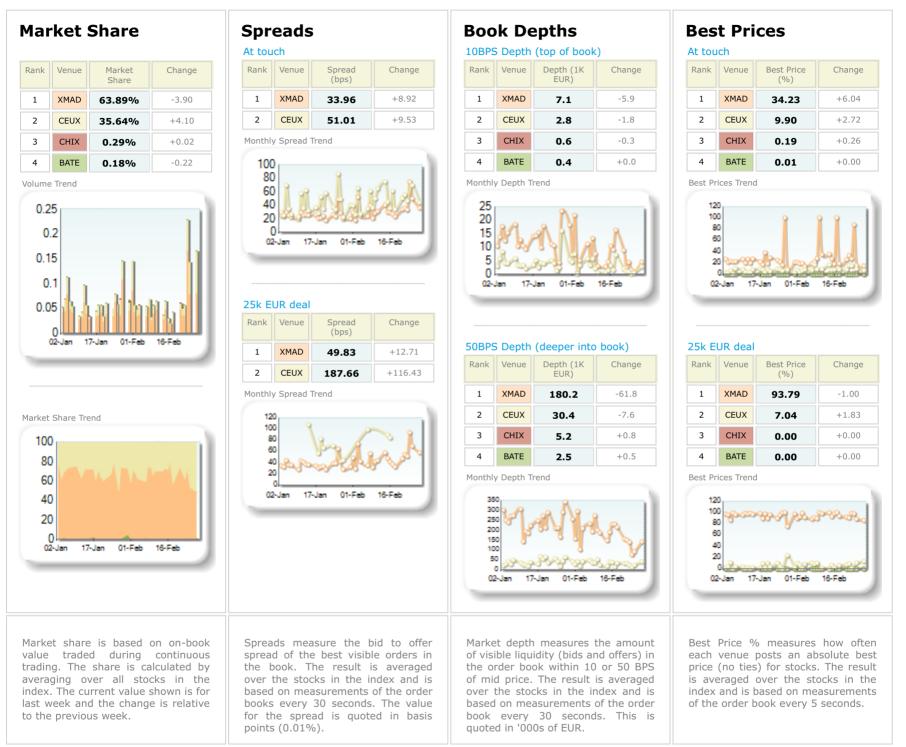




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# CORP ACCIONA ENERGIAS RENOVABLES SA



**Current Period** 

**Comparison Period** 

01-Feb-2022 to 28-Feb-2022

01-Jan-2022 to 31-Jan-2022

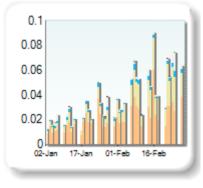
#### Applus Services SA

Market Share				
Rank	Venue	Market Share	Change	
1	XMAD	53.07%	-10.85	
2	CEUX	36.89%	+14.28	
3	AQEU	4.98%	-2.38	
4	TQEX	4.63%	-0.91	
5	TRQX	0.34%	+0.23	
6	CHIX	0.05%	+0.02	
7	BATE	0.03%	-0.40	

Volume Trend

8

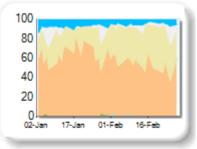
AQXE



0.00%

0.00

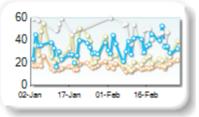
Market Share Trend



### Spreads At touch Rank Venue Spre-

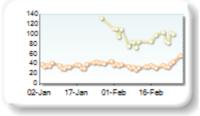
Venue	Spread (bps)	Change
XMAD	15.97	-0.95
CEUX	22.58	-9.01
AQEU	35.30	+3.04
TQEX	51.69	-12.29
	XMAD CEUX AQEU	XMAD 15.97   CEUX 22.58   AQEU 35.30

Monthly Spread Trend





Rank	Venue	Spread (bps)	Change	
1	XMAD	35.78	-1.06	
2	CEUX	102.03	-30.31	
Monthly Spread Trend				



Current Period Comparison Period

Change

+0.2

+2.1

-0.1

+0.3

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

20

15

10

5

0

Rank

1

2

3

4

500

400

300

200

100

02-Jan

17-Jan

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

02-Jar

10BPS Depth (top of book)

Depth (1K EUR)

9.7

3.7

2.0

0.4

01-Feb

50BPS Depth (deeper into book)

Depth (1K

EUR)

313.5

27.0

9.8

7.8

01-Feb

16-Feb

16-Feb

Change

+31.6

+12.0

+1.8

+3.2

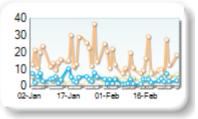
01-Feb-2022 to 28-Feb-2022 01-Jan-2022 to 31-Jan-2022

# **Best Prices**

At	to	JC

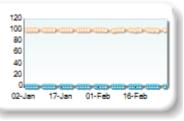
Rank	Venue	Best Price (%)	Change	
1	XMAD	13.77	-3.74	
2	CEUX	4.68	+2.44	
3	AQEU	3.05	-2.19	
4	TQEX	0.73	+0.94	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	99.61	-0.33
2	CEUX	0.39	+0.38
3	TQEX	0.00	+0.00
4	AQEU	0.00	+0.00
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

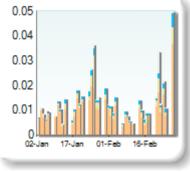
Best Prices Trend



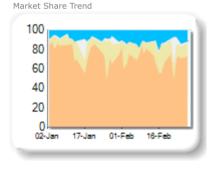
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### CONSTRUCCIONES Y AUXILIAR DE FERROC CONST

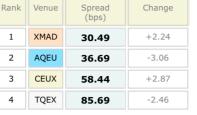




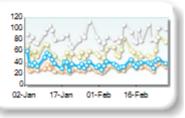




#### **Spreads** At touch Rank Venue Spread (bps) 1 XMAD 30.49



Monthly Spread Trend



Change





**Current Period Comparison Period** 

Change

-0.7

+0.1

0.0

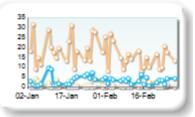
 $\pm 0.0$ 

01-Feb-2022 to 28-Feb-2022 01-Jan-2022 to 31-Jan-2022

# **Best Prices**

At touch					
Rank	Venue	Best Price (%)	Change		
1	XMAD	14.87	-2.11		
2	AQEU	3.20	-0.41		
3	CEUX	1.01	-0.89		
4	TQEX	0.23	+0.31		
5	CHIX	0.00	+0.00		

Best Prices Trend



#### 25k EUR deal

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	133.6	-28.9
2	AQEU	14.9	+4.5
3	CEUX	10.5	+0.8
4	TQEX	3.5	+0.3
Monthly	/ Dopth T	rond	

01-Feb 16-Feb

Monthly Depth Trend

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

17-Jan

50BPS Depth (deeper into book)

Monthly Depth Trend

Rank

1

2

3

4

8

6

0

02-Jan

10BPS Depth (top of book)

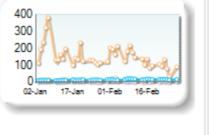
Depth (1K EUR)

2.8

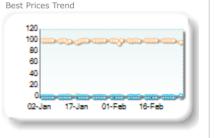
0.7

0.2

0.0



Rank Venue Best Price Change (%) XMAD 99.33 -0.07 1 2 AQEU 0.26 +0.21 3 CEUX 0.19 -0.28 CHIX 4 0.00 +0.005 TQEX 0.00 +0.00

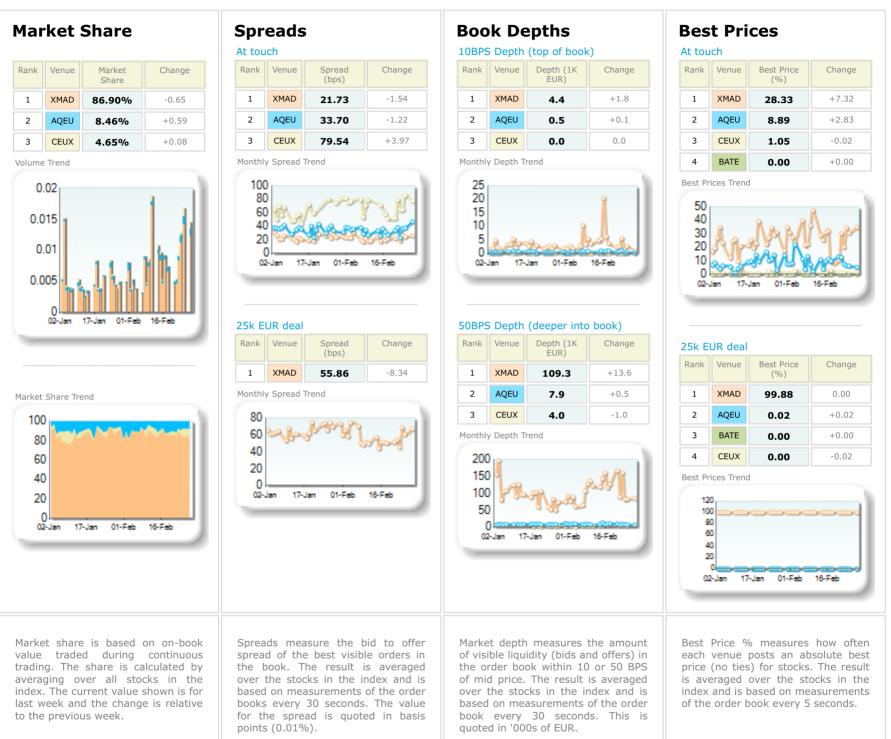


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Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

### Global Dominion Access SA

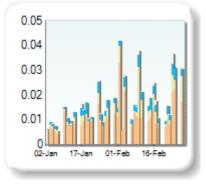


Current Period Comparison Period 01-Feb-2022 to 28-Feb-2022 01-Jan-2022 to 31-Jan-2022

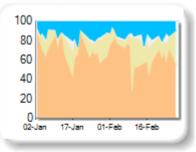
#### Ebro Foods SA

Market Share					
Rank	Venue	Market Share	Change		
1	XMAD	61.62%	-6.75		
2	CEUX	20.95%	+7.16		
3	AQEU	13.49%	-1.99		
4	TQEX	3.91%	+1.62		
5	BATE	0.02%	-0.04		
6	TRQX	0.00%	+0.00		
7	CHIX	0.00%	+0.00		
8	AQXE	0.00%	+0.00		

Volume Trend

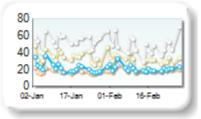


Market Share Trend

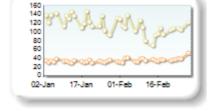


#### **Spreads** At touch Rank Venue Spread Change (bps) 1 XMAD 18.86 +1.30 2 AOEU 20.99 -0.92 3 CEUX -4.55 30.23 4 TQEX 47.52 -6.31

Monthly Spread Trend



25k EUR deal				
Rank	Venue	Spread (bps)	Change	
1	XMAD	37.08	+3.83	
2	CEUX	109.79	-16.42	
3	AQEU	156.28	n/a	
Monthly Spread Trend				



Current Period Comparison Period

Change

-4.1

-0.2

+0.5

 $\pm 0.0$ 

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

35 30

25 20

15

10

0

Rank

1

2

3

4

500

400

300 200

100

0 📖

17-Jan

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

02-Jan

17-Jan

50BPS Depth (deeper into book)

Depth (1K

EUR)

332.5

25.3

23.3

9.7

01-Feb

16-Feb

10BPS Depth (top of book)

Depth (1K EUR)

8.8

3.5

1.2

0.1

01-Feb

16-Feb

Change

-9.0

+6.5

+5.7

+3.8

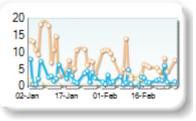
01-Feb-2022 to 28-Feb-2022 01-Jan-2022 to 31-Jan-2022

# **Best Prices**

At touch

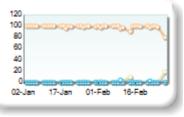
Actouch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	6.25	-1.57	
2	AQEU	1.89	-1.07	
3	CEUX	0.61	+0.58	
4	TQEX	0.06	+0.07	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



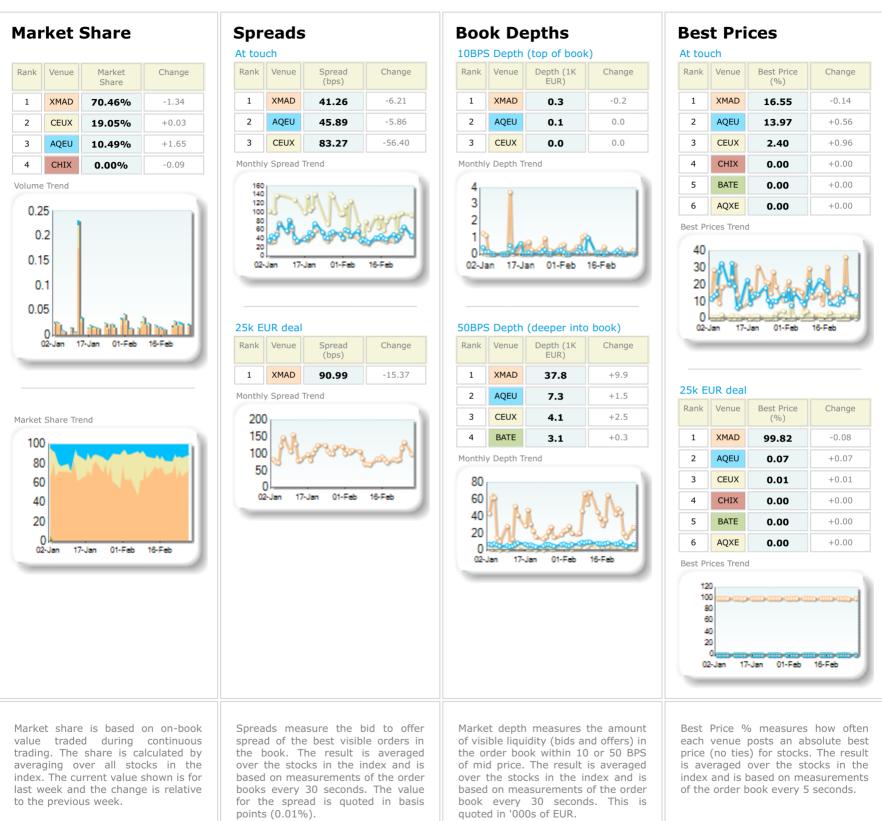
25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	97.67	-1.87	
2	CEUX	2.10	+1.92	
3	AQEU	0.43	+0.36	
4	CHIX	0.00	+0.00	
5	TRQX	0.00	+0.00	
6	BATE	0.00	+0.00	
7	AQXE	0.00	+0.00	
8	TQEX	0.00	+0.00	





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#### EDREAMS ODIGEO

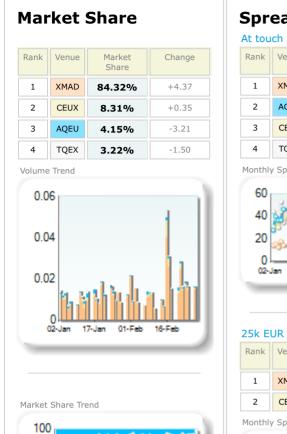


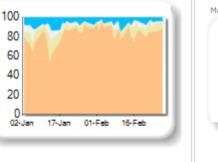
01-Feb-2022 to 28-Feb-2022 01-Jan-2022 to 31-Jan-2022

**Current Period** 

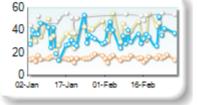
**Comparison Period** 

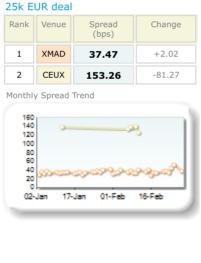
#### FAES FARMA SA





Spr	eads	5	
At tou	ich		
Rank	Venue	Spread (bps)	Change
1	XMAD	15.29	-0.02
2	AQEU	35.40	+3.06
3	CEUX	41.62	+4.52
4	TQEX	62.79	+8.17
Monthl	y Spread	Trend	
			6





Current Period Comparison Period

Change

-0.1

-0.6

-0.2

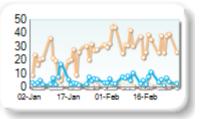
0 0

01-Feb-2022 to 28-Feb-2022 01-Jan-2022 to 31-Jan-2022

# **Best Prices**

At touch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	32.97	+9.52	
2	AQEU	5.41	+1.15	
3	CEUX	1.95	+0.65	
4	TQEX	0.37	-0.16	
5	CHIX	0.00	+0.00	

Best Prices Trend



Best Price

(%)

99.93

0.00

0.00

0.00

0.00

Change

+0.20

+0.00

+0.00

-0.24

+0.00

#### Rank Venue Denth (1K Change

16-Feb

капк	venue	EUR)	Change
1	XMAD	245.5	-33.5
2	CEUX	11.7	-1.7
3	AQEU	10.3	+1.7
4	TQEX	5.0	-0.3

Monthly Depth Trend

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

25

20

15

10

5

0

02-Jar

10BPS Depth (top of book)

Depth (1K EUR)

9.4

1.6

0.4

0.1

01-Feb

17. ben

50BPS Depth (deeper into book)



# 5 AQEU

25k EUR deal

Venue

XMAD

TQEX

CHIX

CEUX

Rank

1

2

3

4

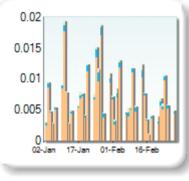


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Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

### Fomento de Construcciones y Contratas SA





Market Share Trend

100

80

60

40

20

0

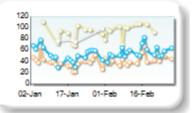
02-Jan

17-Jan

# Spreads



Monthly Spread Trend



25k EUR deal



Current Period Comparison Period

Change

-1.1

-0.3

+0.0

 $\pm 0.0$ 

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

20

15

10

5

0

Rank

1

2

3

4

Venue

XMAD

AQEU

CEUX

TQEX

Monthly Depth Trend

120

100

80

60

40

20

0

02-Jan

17-Jan

02-Jan

17-Jan

50BPS Depth (deeper into book)

Depth (1K

EUR)

39.9

7.7

2.5

1.0

01-Feb

16-Feb

10BPS Depth (top of book)

Depth (1K EUR)

3.6

0.5

0.1

0.0

01-Feb

16-Feb

Change

-2.6

+0.7

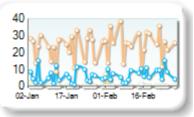
+0.3

-0.4

# **Best Prices**

At touch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	24.96	+0.02	
2	AQEU	7.04	+2.25	
3	CEUX	0.82	+0.65	
4	TQEX	0.11	+0.21	
5	BATE	0.00	+0.00	

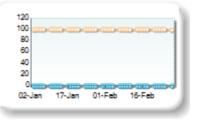
Best Prices Trend



#### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	99.83	-0.08
2	CEUX	0.07	+0.03
3	AQEU	0.06	+0.06
4	BATE	0.00	+0.00
5	TQEX	0.00	+0.00

Best Prices Trend



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01-Feb

16-Feb

Spreads measure the bid to offer spread of the best visible orders in the book. The result is averaged over the stocks in the index and is based on measurements of the order books every 30 seconds. The value for the spread is quoted in basis points (0.01%).

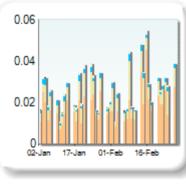
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### Gestamp Automocion SA

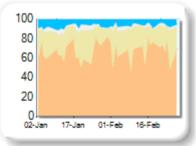
# Market Share

Rank	Venue	Market Share	Change
1	XMAD	67.34%	+1.65
2	CEUX	24.32%	+0.94
3	AQEU	5.64%	-1.57
4	TQEX	2.70%	-0.96
5	AQXE	0.00%	+0.00
6	CHIX	0.00%	-0.01

Volume Trend

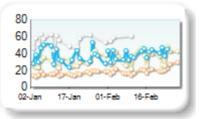


Market Share Trend



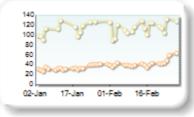
#### **Spreads** At touch Change Rank Venue Spread (bps) 1 XMAD 19.66 +3.42 2 CEUX 34.43 +4.23 3 AQEU 39.35 +2.50+13.79 4 TQEX 71.82

Monthly Spread Trend





Rank	Venue	Spread (bps)	Change	
1	XMAD	42.25	+8.25	
2	CEUX	115.13	+0.09	
Monthly Spread Trend				



Current Period Comparison Period

Change

-3.4

-0.4

-0.9

-0.1

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

20

15

10

5

0

Rank

1

2

3

4

500

400

300

200 100

0 🔤

17-Jan

01-Feb

16-Feb

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

02-Jar

10BPS Depth (top of book)

Depth (1K EUR)

6.4

1.2

1.1

0.1

01-Feb

17. ben

50BPS Depth (deeper into book)

Depth (1K

EUR)

230.5

17.3

9.7 4.7 16-Feb

Change

-63.5

+0.5

+2.0

-0.7

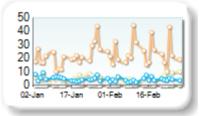
01-Feb-2022 to 28-Feb-2022 01-Jan-2022 to 31-Jan-2022

# **Best Prices**

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	24.05	+1.62
2	CEUX	5.24	+0.38
3	AQEU	4.20	-0.54
4	TQEX	0.65	+0.35
5	CHIX	0.00	+0.00
6	BATE	0.00	+0.00
7	AQXE	0.00	+0.00

Best Prices Trend



25k E	25k EUR deal				
Rank	Venue	Best Price (%)	Change		
1	XMAD	99.69	-0.09		
2	CEUX	0.16	+0.06		
3	AQEU	0.01	+0.01		
4	CHIX	0.00	+0.00		
5	BATE	0.00	+0.00		
6	AQXE	0.00	+0.00		
7	TQEX	0.00	+0.00		





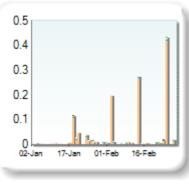
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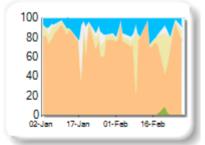
#### NEINOR HOMES. S.A.

Mar	ket	Share	
Rank	Venue	Market Share	Change
1	XMAD	93.71%	+12.74
2	CEUX	2.57%	-3.01
3	AQEU	2.40%	-4.87
4	TQEX	1.18%	-4.98
5	BATE	0.13%	+0.12
6	CHIX	0.00%	0.00
7	TRQX	0.00%	0.00

Volume Trend



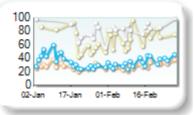
Market Share Trend



# Spreads At touch

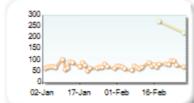
Rank	Venue	Spread (bps)	Change
1	XMAD	29.19	+1.30
2	AQEU	33.93	-1.10
3	CEUX	80.45	-8.42
4	TQEX	98.39	-17.45

Monthly Spread Trend





Rank	Venue	Spread (bps)	Change	
1	XMAD	76.56	+2.57	
2	CEUX	247.12	n/a	
Monthly Spread Trend				



Current Period Comparison Period

Change

+0.4

+0.3

-0.1

0 0

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

20

15

10

5

0

Rank

1

2

3

4

Venue

XMAD

AQEU

CEUX

TQEX

Monthly Depth Trend

140

120

100

80

60

40 20

0 Page 02-Jan

17-Jan

02-Jan

17-Jan

50BPS Depth (deeper into book)

Depth (1K

EUR)

60.6

11.9

4.7

2.7

01-Feb

16-Feb

10BPS Depth (top of book)

Depth (1K EUR)

6.8

2.6

0.1

0.0

01-Feb

18-Es

Change

-3.5

+2.8

+1.0

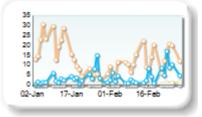
+0.6

01-Feb-2022 to 28-Feb-2022 01-Jan-2022 to 31-Jan-2022

# **Best Prices**

Rank	Venue	Best Price (%)	Change	
1	XMAD	12.30	+0.55	
2	AQEU	4.54	+1.12	
3	CEUX	0.41	+0.22	
4	TQEX	0.03	-0.02	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	

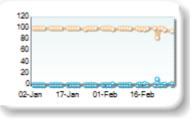
Best Prices Trend





Rank	Venue	Best Price (%)	Change
1	XMAD	98.32	-1.53
2	AQEU	1.02	+1.00
3	CEUX	0.36	+0.28
4	CHIX	0.00	+0.00
5	TRQX	0.00	+0.00
6	BATE	0.00	+0.00
7	TQEX	0.00	+0.00

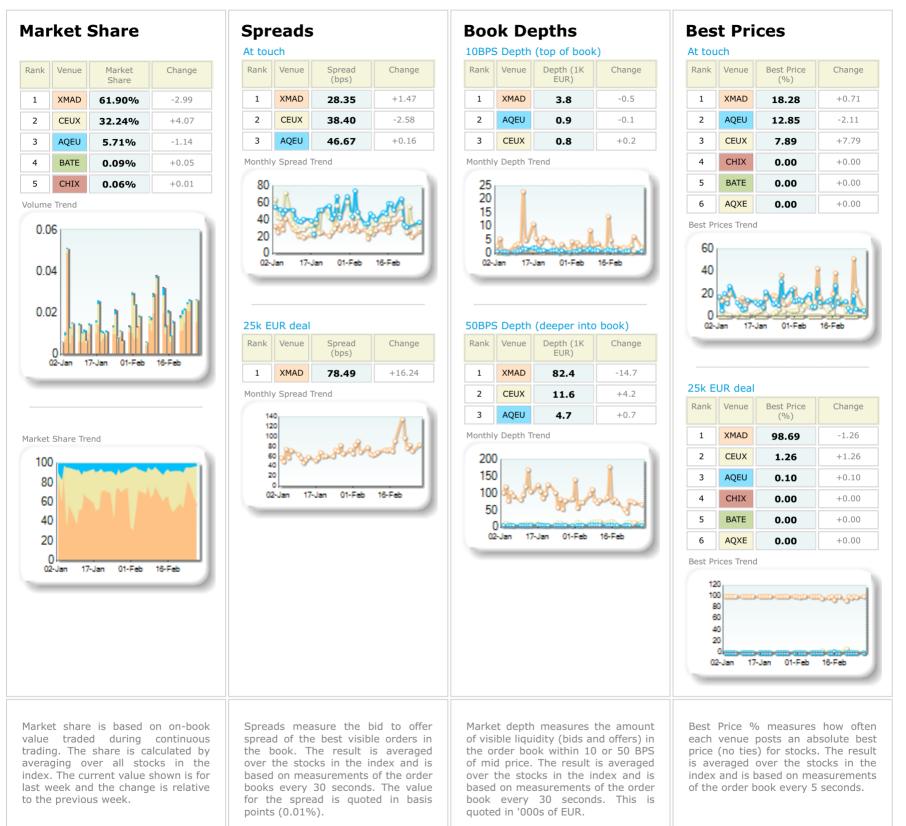




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### Linea Directa Aseguradora SA Cia de Seguros y Rea



01-Feb-2022 to 28-Feb-2022 01-Jan-2022 to 31-Jan-2022

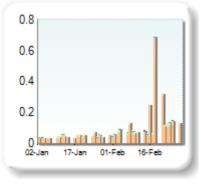
**Current Period** 

Comparison Period

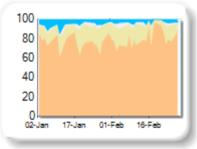
### Cia de Distribucion Integral Logista Holdings SAU

Market Share			
Rank	Venue	Market Share	Change
1	XMAD	86.10%	+10.83
2	CEUX	9.96%	-6.23
3	AQEU	2.25%	-3.51
4	TQEX	1.64%	-1.08
5	BATE	0.06%	0.00
6	TRQX	0.00%	-0.01
7	CHIX	0.00%	+0.00
8	AQXE	0.00%	0.00

Volume Trend



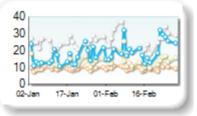
Market Share Trend

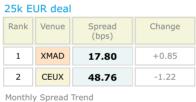


# Spreads

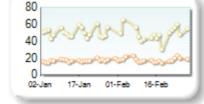
At touch				
Rank	Venue	Spread (bps)	Change	
1	XMAD	9.65	+0.50	
2	CEUX	13.51	+0.92	
3	AQEU	20.47	+4.36	
4	TQEX	25.14	+0.67	
Monthly Sproad Trond				

Monthly Spread Trend





nthly Spread Trend



Current Period Comparison Period

Change

-1.4

+2.0

0.0

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

80

60

40

20

0

Rank

1

2

3

4

Venue

XMAD

CEUX

TQEX

AQEU

Monthly Depth Trend

1000

800

600

400

200

0 4000 02-Jan

17-Jan

01-Feb

16-Feb

02-Jan

10BPS Depth (top of book)

Depth (1K EUR)

41.8

9.5

5.8

2.1

01-Feb

17. ban

50BPS Depth (deeper into book)

Depth (1K

EUR)

732.1

56.7

20.9

17.4

16-Feb

Change

-3.3

-1.1

+2.5

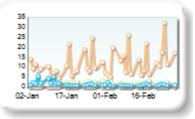
-4.3

# **Best Prices**

At	touch

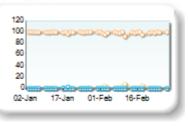
Rank	Venue	Best Price (%)	Change
1	XMAD	13.08	+7.96
2	CEUX	1.61	+0.22
3	AQEU	0.73	-1.18
4	TQEX	0.20	+0.06
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	98.32	-1.12
2	CEUX	1.80	+1.56
3	AQEU	0.04	-0.23
4	TQEX	0.00	-0.01
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



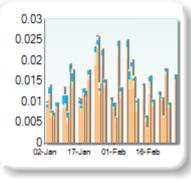
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### PROSEGUR SEGURIDAD

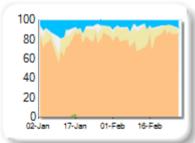
### **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	80.30%	+1.71
2	CEUX	11.37%	+2.33
3	AQEU	6.08%	-2.19
4	TQEX	2.25%	-1.69

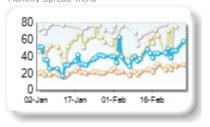
Volume Trend



Market Share Trend



#### **Spreads** At touch Change Rank Venue Spread (bps) 1 XMAD 24.60 +3.97 2 AOEU 42.82 +7.26 3 CEUX 57.19 +1.97 4 TQEX 88.44 +6 57 Monthly Spread Trend





Current Period Comparison Period

Change

+0.0

-0.8

0.0

0 0

16-Feb

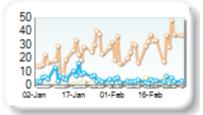
01-Feb-2022 to 28-Feb-2022 01-Jan-2022 to 31-Jan-2022

# Best Prices

	tor	ICh
- Π	LUL	a Ci

Rank	Venue	Best Price (%)	Change	
1	XMAD	29.69	+4.22	
2	AQEU	3.36	-2.60	
3	CEUX	2.31	+1.53	
4	TQEX	0.60	+0.61	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	

Best Prices Trend



Rank	Venue	Depth (1K EUR)	Change	
1	XMAD	159.8	-41.7	
2	AQEU	7.5	-0.7	
3	CEUX	7.0	0.0	
4	TQEX	2.6	-0.4	
Aonthly Depth Trend				

01-Feb

17-Jan

50BPS Depth (deeper into book)

hthly Depth Trend

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

25

20

15

10

5

0

02-Jar

10BPS Depth (top of book)

Depth (1K EUR)

5.2

0.5

0.3 0.0



#### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	99.95	+0.01
2	CHIX	0.00	+0.00
3	TRQX	0.00	+0.00
4	BATE	0.00	+0.00
5	CEUX	0.00	+0.00
6	TQEX	0.00	+0.00
7	AQEU	0.00	-0.01

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week. Spreads measure the bid to offer spread of the best visible orders in the book. The result is averaged over the stocks in the index and is based on measurements of the order books every 30 seconds. The value for the spread is quoted in basis points (0.01%).

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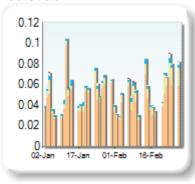
### Sacyr Vallehermoso SA

#### **Market Share** Market Change Rank Venue Share 1 XMAD 78.29% -5.33 2 CEUX +5.73 14.93% 3 AQEU 4.36% -0.37 4 TQEX 2.37% -0.06 5 BATE 0.03% +0.01 6 CHIX 0.02% +0.02

Volume Trend

TROX

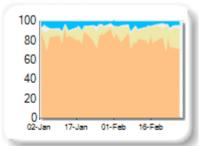
7



0.00%

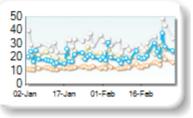
+0.00

Market Share Trend



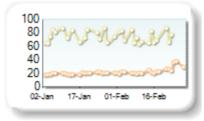
#### Spreads At touch Rank Venue Spread Change (bps) 1 XMAD 14.17 +2.09 2 CEUX 21.80 +0.92 3 22.34 +2.87 AQEU 4 TQEX 31.10 +0.36

Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change	
1	XMAD	23.76	+3.97	
2	CEUX	77.91	-3.60	
Monthly Spread Trend				



**Current Period Comparison Period** 

Change

-5.2

-0.9

-0.1

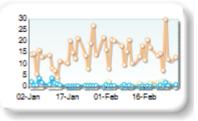
-0.2

01-Feb-2022 to 28-Feb-2022 01-Jan-2022 to 31-Jan-2022

# **Best Prices**

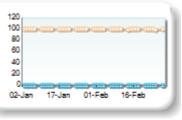
At touch					
Rank	Venue	Best Price (%)	Change		
1	XMAD	15.75	+1.96		
2	CEUX	1.28	+1.00		
3	AQEU	0.67	-0.52		
4	TQEX	0.27	+0.35		
5	CHIX	0.00	+0.00		
6	TRQX	0.00	+0.00		
7	BATE	0.00	+0.00		
8	AQXE	0.00	+0.00		

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	99.79	-0.14	
2	CEUX	0.13	+0.13	
3	AQEU	0.05	+0.03	
4	TQEX	0.00	0.00	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	





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Best Price % measures how often each venue posts an absolute best price (no ties) for stocks. The result is averaged over the stocks in the index and is based on measurements of the order book every 5 seconds.

TQEX Monthly Depth Trend

Venue

XMAD

CEUX

AQEU

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

50

40

30

20

10

0

Rank

1

2

3

4

02-Jan

17-Jan

50BPS Depth (deeper into book)

Depth (1K

EUR)

590.7

39.6

26.5

15.4

10BPS Depth (top of book)

Depth (1K EUR)

28.3

7.1

3.2

1.0

01-Feb

16-Feb

Change

-124.9

+2.6

+1.7

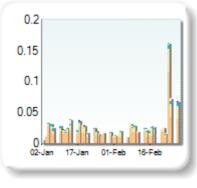
+2.5



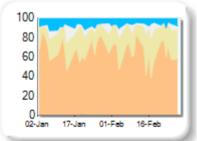
## Mediaset Espana Comunicacion SA

Mar	Market Share				
Rank	Venue	Market Share	Change		
1	XMAD	63.76%	-2.46		
2	CEUX	26.34%	+5.66		
3	AQEU	5.87%	-2.02		
4	TQEX	3.98%	-0.97		
5	BATE	0.05%	-0.02		
6	AQXE	0.00%	+0.00		
7	CHIX	0.00%	-0.05		

Volume Trend



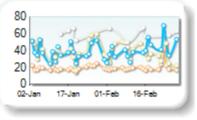
Market Share Trend



# Spreads

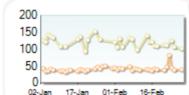
t touch				
Rank	Venue	Spread (bps)	Change	
1	XMAD	19.81	+0.71	
2	CEUX	39.33	-2.37	
3	AQEU	40.69	+2.59	
4	TQEX	76.46	-1.71	

Monthly Spread Trend





Rank	Venue	Spread (bps)	Change	
1	XMAD	42.80	+3.53	
2	CEUX	119.23	-6.53	
Monthly Spread Trend				



Current Period Comparison Period

Change

+0.4

-0.2

+0.6

+0.1

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

12

02-Jan

Rank

1

2

3

4

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

350

300 250

200

150

100 50

02-Jan

17-Jan

10BPS Depth (top of book)

Depth (1K EUR)

8.4

1.9

1.8

0.1

01-Feb

50BPS Depth (deeper into book)

Depth (1K

EUR)

233.5

16.9

9.0

6.0

01-Feb

16-Feb

16-Feb

Change

+2.6

+2.9

+2.4

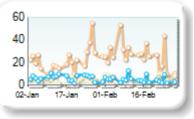
+1.9

# **Best Prices**

At	: t	0	u	cl	٦

Rank	Venue	Best Price (%)	Change
1	XMAD	26.20	+4.61
2	AQEU	5.16	-1.56
3	CEUX	4.96	+2.14
4	TQEX	0.30	+0.06
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	98.83	-0.79	
2	CEUX	0.81	+0.61	
3	AQEU	0.15	+0.15	
4	CHIX	0.00	+0.00	
5	TRQX	0.00	+0.00	
6	BATE	0.00	+0.00	
7	AQXE	0.00	+0.00	
8	TQEX	0.00	+0.00	



Best Prices Trend



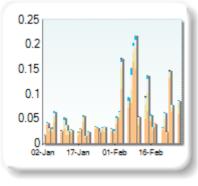
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### UNICAJA BANCO. S.A.

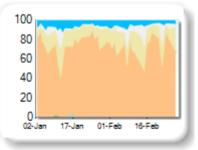
#### **Market Share** Market Change Rank Venue Share 1 XMAD 69.12% -3.70 CEUX +2.042 17.52%

3 TQEX 8.17% +3.404 AQEU 5.05% -1.34 5 BATE 0.11% -0.23 6 CHIX -0.01 0.01% 7 TRQX 0.01% -0.16 AQXE +0.008 0.00%

Volume Trend



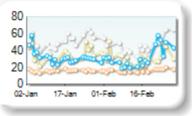
Market Share Trend

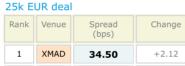


# Spreads

At touch					
Rank	Venue	Spread (bps)	Change		
1	XMAD	16.70	+0.74		
2	AQEU	31.81	-0.25		
3	CEUX	31.86	-2.22		
4	TQEX	51.15	-0.29		

Monthly Spread Trend



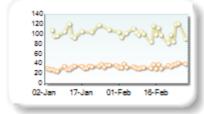


103.05

-8.10

CEUX Monthly Spread Trend

2



**Current Period** Comparison Period

Change

+1.6

+1.3

+1.0

+03

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

30 25

20

15

10

5

ol

02-Jan

Rank

1

2

3

4

500

400

300

200

100

0 02-Jan

17-Jan

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

17-Jan

50BPS Depth (deeper into book)

Depth (1K

EUR)

296.8

23.7

16.3

8.0

01-Feb

16-Feb

10BPS Depth (top of book)

Depth (1K EUR)

13.5

3.8

2.0

0.5

01-Feb

16-Feb

Change

-70.9

+4.9

+6.1

+0.6

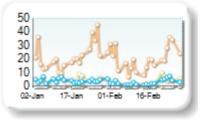
01-Feb-2022 to 28-Feb-2022 01-Jan-2022 to 31-Jan-2022

# **Best Prices**

At	to	uc

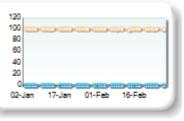
Rank	Venue	Best Price (%)	Change		
1	XMAD	20.07	-4.85		
2	CEUX	3.05	+0.17		
3	AQEU	2.82	-1.17		
4	TQEX	0.49	-0.04		
5	CHIX	0.00	+0.00		
6	TRQX	0.00	+0.00		
7	BATE	0.00	+0.00		
8	AQXE	0.00	+0.00		

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	99.61	-0.28
2	CEUX	0.27	+0.20
3	AQEU	0.04	+0.03
4	TQEX	0.03	+0.03
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00





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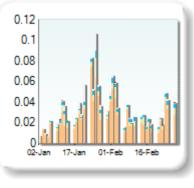
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# VIDRALA SA VIDRALA ORD SHS

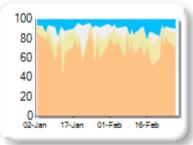
# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	74.22%	+3.16
2	CEUX	13.11%	+0.68
3	AQEU	8.73%	+1.92
4	TQEX	3.82%	-5.84
5	BATE	0.06%	+0.04
6	CHIX	0.03%	+0.03
7	TRQX	0.03%	+0.02

Volume Trend

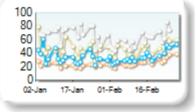


Market Share Trend



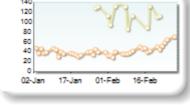
# Spreads

Rank	Venue	Spread (bps)	Change
1	XMAD	26.35	+3.50
2	AQEU	34.72	+0.87
3	CEUX	44.60	-1.61
4	TQEX	61.89	-8.07
5	AQXE	501.00	n/a



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	43.91	+5.57
2	CEUX	138.23	-57.61
Monthly Spread Trend			
			5



**Current Period** Comparison Period

Change

+1.3

+0.4

-0.2

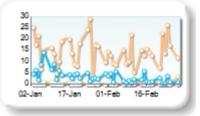
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# **Best Prices**

At	touch	

Rank	Venue	Best Price (%)	Change
1	XMAD	13.70	+0.79
2	AQEU	2.08	-2.63
3	CEUX	0.92	+0.26
4	TQEX	0.10	-0.02
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00

Best Prices Trend



Venue	Depth (1K EUR)	Change	
XMAD	275.1	-34.0	
CEUX	22.9	+6.9	
AQEU	21.9	+6.3	
TQEX	8.4	+2.6	

Monthly Depth Trend

**Book Depths** 10BPS Depth (top of book)

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

40 30

20

10

0

Rank

1

2 3

4

02-Jan

17-Jan

50BPS Depth (deeper into book)

Depth (1K EUR)

9.3

1.9

0.5

0.1

01-Feb

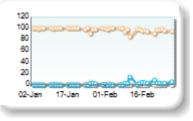
16-Feb



#### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	96.05	-2.95
2	AQEU	2.89	+2.50
3	CEUX	0.96	+0.46
4	TQEX	0.00	-0.01
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00

Best Prices Trend



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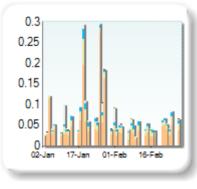
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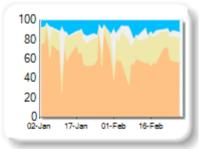
#### VISCOFAN SA

#### **Market Share** Rank Market Change Venue Share 1 XMAD 56.88% -13.02 2 CEUX +7.65 23.37% 3 AQEU 10.32% +2.574 TQEX 9.42% +2.84 5 CHIX 0.01% 0.00 6 BATE 0.00% -0.02

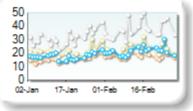
Volume Trend



Market Share Trend

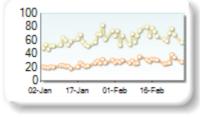


#### Spreads At touch Change Rank Venue Spread (bps) 1 XMAD 17.84 +2.11 2 AOEU 21.45 +3.72 3 CEUX +2.62 23.46 4 TQEX 38.00 +6.36 Monthly Spread Trend



5k EUR deal			
Rank	Venue	Spread (bps)	Change
1	XMAD	29.72	+6.07
2	CEUX	66.86	+7.48
3	AQEU	134.22	n/a

Monthly Spread Trend



Current Period Comparison Period

Change

-12.0

-2.3

-1.9

-0 9

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

50

40

30

20

10

0

Rank

1

2

3

4

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

1000

800

600

400

200

02-Jan

02-Jan

17-Jan

50BPS Depth (deeper into book)

Depth (1K

EUR)

464.9

48.9

39.4

13.4

17-Jan 01-Feb 16-Feb

10BPS Depth (top of book)

Depth (1K EUR)

19.6

10.2

6.4

1.2

01-Feb

16-Feb

Change

-215.7

-11.8

+3.7

-3.0

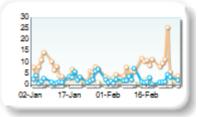
01-Feb-2022 to 28-Feb-2022 01-Jan-2022 to 31-Jan-2022

# Best Prices

At	to	LIC	h
- AL		uc	

Actouch			
Rank	Venue	Best Price (%)	Change
1	XMAD	8.12	+2.43
2	AQEU	2.44	-0.74
3	CEUX	1.29	+0.28
4	TQEX	0.17	+0.12
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00

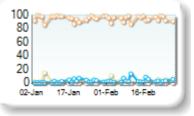
Best Prices Trend



25k	EUR	deal

Rank	Venue	Best Price (%)	Change
1	XMAD	94.29	-0.74
2	AQEU	3.26	+1.22
3	CEUX	2.73	+0.35
4	TQEX	0.02	+0.01
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00

Best Prices Trend



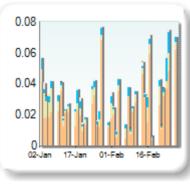
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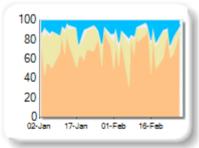
### ZARDOYA-OTIS

#### **Market Share** Rank Market Change Venue Share 1 XMAD 72.76% +5.26 2 CEUX -6.17 13.14% +0.763 AQEU 11.03% 4 TQEX 3.02% +0.11 5 CHIX 0.02% +0.02 6 BATE 0.02% +0.02

Volume Trend



Market Share Trend



#### Spreads At touch Change Rank Venue Spread (bps) 1 XMAD 14.23 -0.68 2 AOEU 14.25 -1.22 3 CEUX 15.26 -2.64 4 TQEX 17.03 -4 52 Monthly Spread Trend 50 40 30 20 10

17-Jan

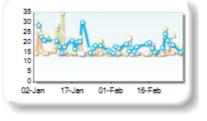
0

02-Jan

25k EUR deal						
Rank	Venue	Spread (bps)	Change			
1	XMAD	14.54	-0.48			
2	CEUX	16.20	-3.70			
3	AQEU	17.47	-2.11			
4	TQEX	17.71	+0.18			
Monthly Spread Trend						

01-Feb

16-Feb



Current Period Comparison Period

Change

+775.6

+172.8

+96.2

+88.9

+0.8

**Book Depths** 

Venue

XMAD

CEUX

AOEU

TQEX

CHIX

Monthly Depth Trend

5000

4000

3000

2000

1000

Rank

1

2

3

4

5

0

02-Jan

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

Monthly Depth Trend

8000

6000

4000

2000

0

02-Jan

17-Jan

50BPS Depth (deeper into book)

Depth (1K EUR)

5,056.3

828.7

303.9

265.1

3.8

17-Jan 01-Feb 16-Feb

01-Eab

16-Eat

Change

-118.2

+137.6

+135.5

+152.4

+0.8

Rank

1

2

3

4

5

10BPS Depth (top of book)

Depth (1K EUR)

2,381.3

483.9

174.8

152.8

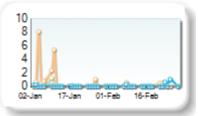
3.8

01-Feb-2022 to 28-Feb-2022 01-Jan-2022 to 31-Jan-2022

# **Best Prices**

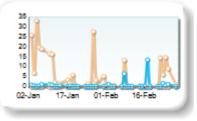
At touch					
Rank	Venue	Best Price (%)	Change		
1	XMAD	0.11	-0.82		
2	AQEU	0.10	+0.06		
3	CEUX	0.00	-0.11		
4	TQEX	0.00	+0.00		
5	CHIX	0.00	+0.00		
6	BATE	0.00	+0.00		
7	AQXE	0.00	+0.00		

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	2.97	-6.03		
2	AQEU	1.20	+1.00		
3	CEUX	0.03	-0.20		
4	TQEX	0.00	+0.00		
5	CHIX	0.00	+0.00		
6	BATE	0.00	+0.00		
7	AQXE	0.00	+0.00		





Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week. Spreads measure the bid to offer spread of the best visible orders in the book. The result is averaged over the stocks in the index and is based on measurements of the order books every 30 seconds. The value for the spread is quoted in basis points (0.01%).

Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.