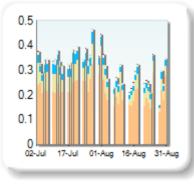
## IBEX Mid Cap Index

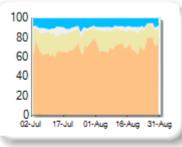
# Market ShareRankVenueMarket<br/>ShareChange1XMAD71.10%+4.792CEUX16.74%-1.96

3 AQEU 8.00% -1.58 4 TQEX 3.88% -0.92 5 BATE 0.21% -0.15 6 TROX -0.12 0.05% 7 CHIX -0.04 0.02% AQXE -0.01 8 0.00%

Volume Trend



Market Share Trend



# Spreads

At tou Rank	ch Venue	Spread (bps)	Change	
1	XMAD	22.54	-1.16	
2	CEUX	28.40	-1.20	
3	AQEU	30.25	+0.26	
4	TQEX	49.63	+5.61	
5	BATE	242.71	-7.67	
Monthly Spread Trend				



01-Aug

16-Aug

31-Aug

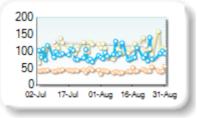
#### 25k EUR deal

17-Jul

02-Jul

Rank	Venue	Spread (bps)	Change
1	XMAD	41.58	-1.30
2	AQEU	92.31	+3.42
3	CEUX	106.13	-3.07
4	TQEX	116.38	-11.39

Monthly Spread Trend



Current Period Comparison Period

Change

+3.8

+0.4

-0.1

+0.1

+0.6

31-Aug

Change

+10.3

+2.4

-1.2

+0.3

-23

**Book Depths** 

Venue

XMAD

CEUX

AQEU

BATE

TQEX

Monthly Depth Trend

Rank

1

2

3

4

5

25

20

15

10

5

0

Rank

1

2

3

4

5

02-Jul

17-Jul

Venue

XMAD

CEUX

AQEU

TQEX

BATE

Monthly Depth Trend

300

250

200

150

100

50

0

02-Jul

10BPS Depth (top of book)

Depth (1K EUR)

12.4

2.7

2.3

1.7

1.4

01-Aug

Depth (1K EUR)

225.8

23.0

18.1

9.6

4.3

17-Jul 01-Aug 16-Aug 31-Aug

50BPS Depth (deeper into book)

16-Aug

01-Aug-2023 to 31-Aug-2023 01-Jul-2023 to 31-Jul-2023

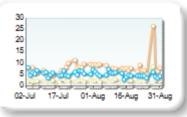
## **Best Prices**

At touch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	8.59	+0.33	
2	AQEU	5.06	-1.04	
3	CEUX	2.62	+0.47	
4	TQEX	0.32	+0.06	
5	BATE	0.07	-0.13	
6	CHIX	0.00	+0.00	
7	TRQX	0.00	+0.00	



AOXE

8

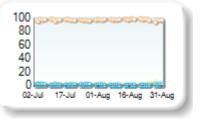


0 00

+0.00

25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	97.33	+0.52	
2	CEUX	1.28	-0.05	
3	AQEU	0.75	-0.56	
4	TQEX	0.09	-0.05	
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



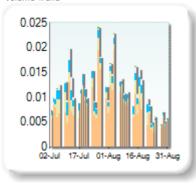
Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week. Spreads measure the bid to offer spread of the best visible orders in the 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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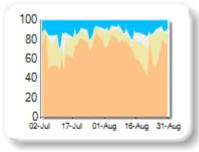
#### ANTENA 3 TV

#### **Market Share** Market Change Rank Venue Share 1 XMAD 71.37% +1.10CEUX +0.442 13.96% 3 AQEU 9.72% -2.33 4 TQEX 4.91% +0.93 5 BATE 0.05% -0.13

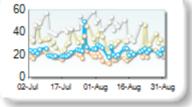
Volume Trend



Market Share Trend



#### Spreads At touch Rank Venue Spread Change (bps) 1 XMAD 18.50 -2.08 2 AOEU 23.06 -0.11 3 CEUX -6.54 29.66 4 TQEX 55.80 +3 40 Monthly Spread Trend









Current Period Comparison Period

Change

+0.2

-0.4

+0.3

 $\pm 0.1$ 

16-Aug 31-Aug

Change

-16.9

-2.1

+0.1

-0.6

**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

02-Jul

17-Jul

Venue

XMAD

AQEU

CEUX

TQEX

Monthly Depth Trend

350

300

250

200

150 100

50

0 🛄 02-Jul

10BPS Depth (top of book)

Depth (1K EUR)

7.3

2.7

1.2

0.3

01-Aug

Depth (1K

EUR)

252.4

21.3

10.6

6.6

17-Jul 01-Aug 16-Aug 31-Aug

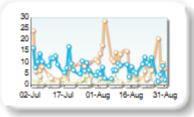
50BPS Depth (deeper into book)

# **Best Prices**

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чι	ιU	uui	

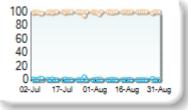
Rank	Venue	Best Price (%)	Change		
1	XMAD	10.56	-2.20		
2	AQEU	7.01	-2.10		
3	CEUX	2.35	+0.96		
4	TQEX	0.54	-0.18		
5	BATE	0.01	-0.27		
6	CHIX	0.00	+0.00		
7	AQXE	0.00	+0.00		

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	99.55	+0.39	
2	AQEU	0.24	-0.50	
3	CEUX	0.13	+0.13	
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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## CORP FINANC ALBA

**Spreads** 

Venue

XMAD

AOEU

CEUX

TOEX

Monthly Spread Trend

points (0.01%).

120

Spread (bps)

44.71

55.00

70.54

98.05

Change

+10.40

+15.16

+8.78

+21.77

At touch

Rank

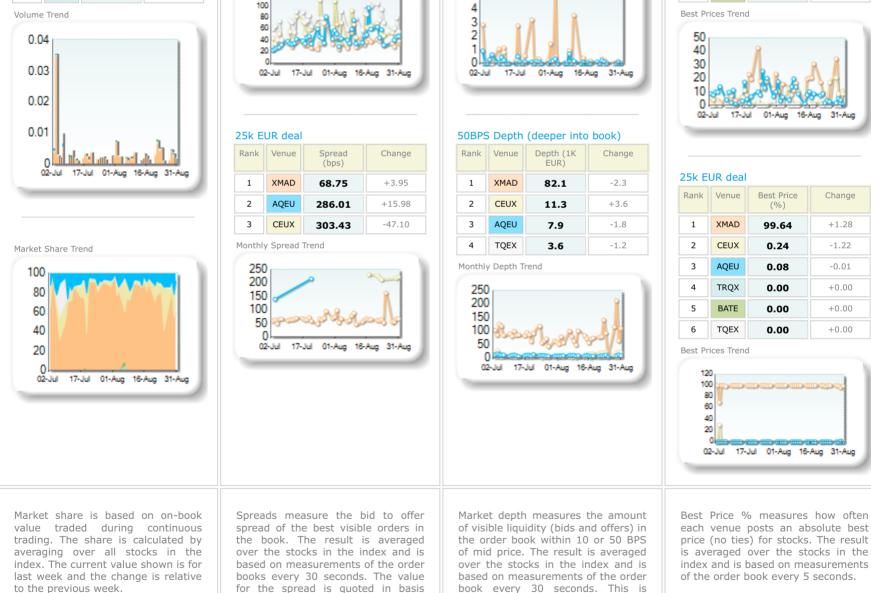
1

2

3

4

Rank	Venue	Market Share	Change
1	XMAD	79.00%	+0.92
2	CEUX	10.58%	+1.86
3	AQEU	9.16%	+1.41
4	TQEX	0.91%	-4.44
5	BATE	0.19%	+0.09
6	TRQX	0.16%	+0.16



Current Period Comparison Period

Change

-0.1

+0.0

-0.1

0 0

**Book Depths** 

Venue

XMAD

TOEX

AQEU

CEUX

quoted in '000s of EUR.

Monthly Depth Trend

Rank

1

2

3

4

5

10BPS Depth (top of book)

Depth (1K EUR)

0.9

0.4

0.1

0.1

01-Aug-2023 to 31-Aug-2023 01-Jul-2023 to 31-Jul-2023

Best Price

(%)

12.91

7.10

3.82

0.17

0.00

0.00

Change

+3.64

-4.98

+2.46

-0.13

+0.00

+0.00

## **Best Prices**

Venue

XMAD

AOEU

CEUX

TQEX

TRQX

BATE

At tou	ch
Rank	Ve

1

2

3

4

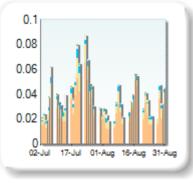
5

6

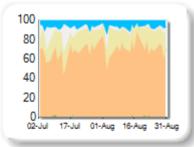
#### ALMIRALL SA

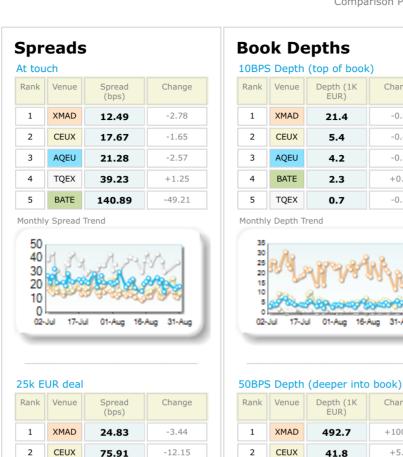
#### **Market Share** Market Change Rank Venue Share 1 XMAD 73.25% +5.48 CEUX 2 17.11% -1.12 3 AQEU 6.37% -0.32 4 TQEX 2.75% -3.95 5 BATE 0.45% +0.15 6 TROX 0.06% -0.25

Volume Trend



Market Share Trend





3

AQEU

Monthly Spread Trend

120

100

80 60

40 20

02-Jul

17-Jul

90.17

-16.57

01-Aug 16-Aug 31-Aug

**Current Period** Comparison Period

Change

-0.8

-0.4

-0.3

+0.1

-0.3

31-Aug

Change

+100.3

+5.9

-0.5

+1.8

+1.1

Depth (1K EUR)

21.4

5.4

4.2

2.3

0.7

01-Aug

Depth (1K EUR)

492.7

41.8

26.7

12.2

6.1

17-Jul 01-Aug 16-Aug 31-Aug

17-Jul

Venue

XMAD

CEUX

AQEU

TQEX

BATE

Monthly Depth Trend

3

4

5

800

600

400

200

0

02-Jul

16-Aug

Venue

XMAD

CEUX

AOFU

BATE

TQEX

35 30

25

20

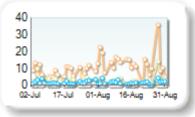
15

02-Jul

## **Best Prices**

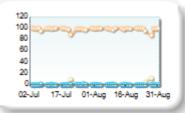
At touch					
Rank	Venue	Best Price (%)	Change		
1	XMAD	13.12	-0.82		
2	CEUX	2.52	-1.58		
3	AQEU	1.70	-0.30		
4	TQEX	0.21	-0.08		
5	BATE	0.12	+0.00		
6	TRQX	0.00	+0.00		
7	AQXE	0.00	+0.00		

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	98.47	+0.10	
2	CEUX	1.29	+0.27	
3	AQEU	0.19	-0.25	
4	TRQX	0.00	+0.00	
5	BATE	0.00	+0.00	
6	AQXE	0.00	+0.00	
7	TQEX	0.00	-0.12	





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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%).

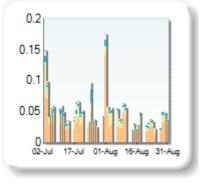
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

#### Applus Services SA

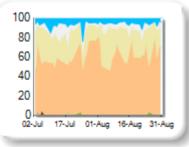
## **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	65.58%	+8.85
2	CEUX	23.17%	-3.85
3	AQEU	5.54%	-2.41
4	TQEX	5.40%	-1.69
5	BATE	0.21%	-0.33
6	TRQX	0.10%	-0.32
7	AQXE	0.00%	+0.00
8	CHIX	0.00%	-0.25

Volume Trend



Market Share Trend



# Spreads

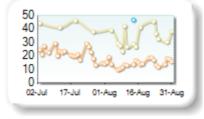
At touch				
Rank	Venue	Spread (bps)	Change	
1	XMAD	10.22	-1.89	
2	CEUX	12.12	-2.06	
3	AQEU	16.17	-1.36	
4	TQEX	25.55	-2.26	
5	BATE	216.83	+69.33	
Manthly Canad Trand				

Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change	
1	XMAD	14.61	-7.17	
2	CEUX	45.80	-13.89	
3	AQEU	66.51	-7.36	
Monthly Spread Trend				



**Current Period Comparison Period** 

Change

+63.1

+8.6 +7.1

+1.9

16-Aug 31-Aug

Change

+49.1

+47.4

+6.5

+14.2

-4.4

**Book Depths** 

Venue

XMAD

CEUX

TQEX

AQEU

Monthly Depth Trend

300 250

200

150

100

50

Rank

1

2

3

4

5

02-Jul

Venue

XMAD

CEUX

AQEU

TQEX

BATE

Monthly Depth Trend

1400

1200

1000

800

600

400

200

**n** |

02-Jul

Rank

1

2

3

4

10BPS Depth (top of book)

Depth (1K EUR)

118.8

27.2

13.2

8.9

17-Jul 01-Aug

50BPS Depth (deeper into book)

Depth (1K

EUR)

761.5

139.2

47.4

43.3

11.1

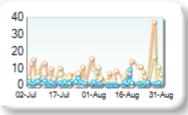
17-Jul 01-Aug 16-Aug 31-Aug

01-Aug-2023 to 31-Aug-2023 01-Jul-2023 to 31-Jul-2023

## **Best Prices**

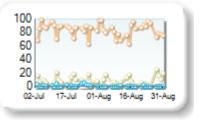
At touch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	7.38	+3.55	
2	CEUX	3.07	-1.52	
3	AQEU	1.01	+0.03	
4	TQEX	0.22	+0.03	
5	BATE	0.00	-0.20	
6	CHIX	0.00	+0.00	
7	TRQX	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	83.08	-1.01
2	CEUX	8.39	-0.63
3	AQEU	0.42	-1.23
4	TQEX	0.35	-0.49
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.04
8	AQXE	0.00	+0.00

Best Prices Trend



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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%).

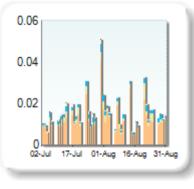
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is auoted in '000s of EUR.

## CONSTRUCCIONES Y AUXILIAR DE FERROC CONST

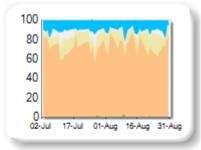
# Market Share

Rank	Venue	Market Share	Change
1	XMAD	74.69%	+2.19
2	CEUX	12.57%	+1.14
3	AQEU	9.56%	-0.67
4	TQEX	2.79%	-2.71
5	BATE	0.39%	+0.11

Volume Trend

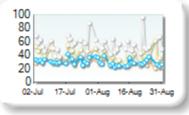


Market Share Trend

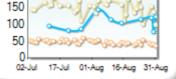


# Spreads

At touch				
Rank	Venue	Spread (bps)	Change	
1	XMAD	26.14	-4.18	
2	AQEU	28.37	-3.23	
3	CEUX	36.63	-5.12	
4	TQEX	60.77	+5.14	
Monthly Spread Trend				







Current Period Comparison Period

Change

+6.2

+1.5

+0.2

+0.8

+0.1

31-Aug

Change

+61.4

+3.6

+5.0

+1.0

+0.3

Book Depths 10BPS Depth (top of book)

Venue

XMAD

AOEU

BATE

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

5

35

30

25

20

15

10

5

0

Rank

1

2

3

4

5

400

300

200 100

0

02-Jul

02-Jul

17-Jul

Venue

XMAD

AQEU

CEUX

TQEX

BATE

Monthly Depth Trend

Depth (1K EUR)

13.3

4.9

3.6

1.8

0.3

01-Aug

Depth (1K EUR)

230.7

31.7

18.2

9.6

3.7

17-Jul 01-Aug 16-Aug 31-Aug

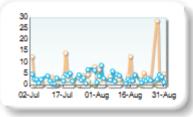
50BPS Depth (deeper into book)

16-Aug

## **Best Prices**

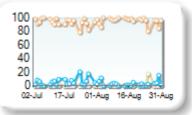
Rank	Venue	Best Price (%)	Change	
1	XMAD	4.86	-0.10	
2	AQEU	3.14	-0.39	
3	CEUX	0.49	-0.17	
4	TQEX	0.29	-0.04	
5	BATE	0.04	+0.04	
6	CHIX	0.00	+0.00	
7	TRQX	0.00	+0.00	

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	95.55	+1.99	
2	AQEU	3.10	-2.77	
3	CEUX	1.02	+0.82	
4	CHIX	0.00	+0.00	
5	TRQX	0.00	+0.00	
6	BATE	0.00	+0.00	
7	TQEX	0.00	-0.06	





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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.

## **CIE AUTOMOTIVE SA**

Market Share				
Rank	Venue	Market Share	Change	
1	XMAD	65.10%	+5.18	
2	CEUX	21.40%	-1.84	
3	AQEU	9.03%	+0.40	
4	TQEX	4.22%	-3.15	

5 BATE 0.19% -0.47 6 CHIX 0.07% -0.10

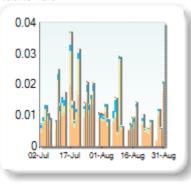
0.00%

-0.02

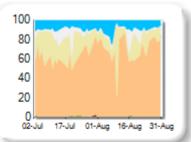
Volume Trend

AQXE

7



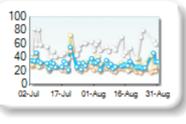
Market Share Trend



# Spreads

At touch				
Rank	Venue	Spread (bps)	Change	
1	XMAD	21.10	-5.04	
2	AQEU	29.13	-2.41	
3	CEUX	29.98	-1.79	
4	TQEX	67.99	+11.29	

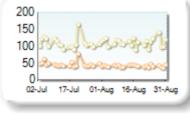
Monthly Spread Trend



25k EUR deal

Ra

Rank	Venue	Spread (bps)	Change
1	XMAD	40.93	-5.53
2	CEUX	110.03	+1.75
3	AQEU	255.58	n/a
Monthl	y Spread	Trend	



**Current Period** Comparison Period

Change

+1.9

-0.2

0.0

 $\pm 0.0$ 

+0.0

31-Aug

Change

+34.8

-1.2

-1.5

-0.4

-0.2

16-Aug

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

Venue

XMAD

AOEU

CEUX

BATE

TQEX

Monthly Depth Trend

Rank

1

2

3

4

5

12

10

8

6

0

Rank

1

2

3

4

5

400

300

200

100

0

02-Jul

02-Jul

17-Jul

Venue

XMAD

CEUX

AQEU

TQEX

BATE

Monthly Depth Trend

Depth (1K EUR)

6.7

1.5

1.2

1.1

0.4

01-Aug

Depth (1K EUR)

284.3

23.4

15.6

7.7

1.8

17-Jul 01-Aug 16-Aug 31-Aug

50BPS Depth (deeper into book)

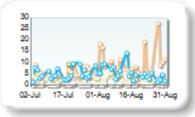
01-Aug-2023 to 31-Aug-2023 01-Jul-2023 to 31-Jul-2023

## **Best Prices**

At	touch	

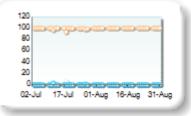
ALLOUCH				
Rank	Venue	Best Price (%)	Change	
1	XMAD	9.54	+2.86	
2	AQEU	5.17	+0.95	
3	CEUX	2.08	-0.26	
4	TQEX	0.82	+0.09	
5	BATE	0.27	-0.31	
6	CHIX	0.00	+0.00	
7	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	99.94	+0.81	
2	CEUX	0.01	-0.21	
3	AQEU	0.00	-0.29	
4	CHIX	0.00	+0.00	
5	BATE	0.00	+0.00	
6	AQXE	0.00	+0.00	
7	TQEX	0.00	-0.35	



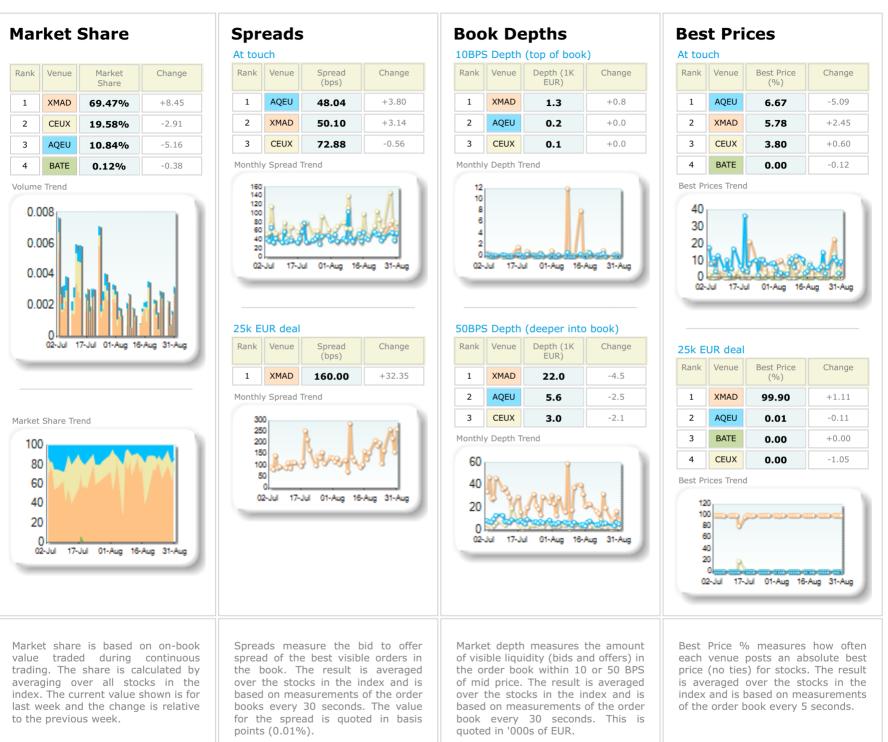


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## Global Dominion Access SA

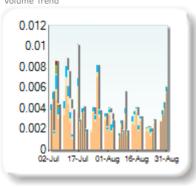


Current Period Comparison Period 01-Aug-2023 to 31-Aug-2023

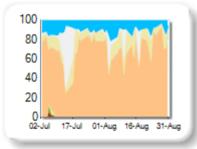
01-Jul-2023 to 31-Jul-2023

#### Ebro Foods SA

#### **Market Share** Change Market Rank Venue Share 1 XMAD 70.52% +4.90CEUX 2 12.40% +1.263 AQEU 10.14% -1.09 4 TQEX 6.80% -3.53 5 BATE 0.14% -0.77 Volume Trend



Market Share Trend







54.50

201.54

-8.05

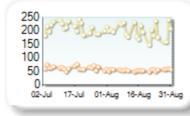
-10.82



XMAD

1

2



**Current Period Comparison Period** 

Change

+0.1

+0.0

+0.0

 $\pm 0.0$ 

31-Aug

Change

-3.4

+1.8

-1.1

-0.7

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

17-Jul

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Monthly Depth Trend

Rank

1

2

3

4

5

4

3

2

0

Rank

1

2

3

4

200

150

100

50

0

02-Jul

02-Jul

10BPS Depth (top of book)

Depth (1K EUR)

1.4

0.6

0.2

0.1

01-Aug

50BPS Depth (deeper into book)

Depth (1K

EUR)

102.6

9.5

7.2

5.0

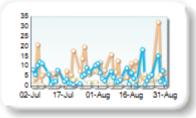
17-Jul 01-Aug 16-Aug 31-Aug

16-Aug

## **Best Prices**

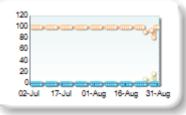
At touch					
Rank	Venue	Best Price (%)	Change		
1	XMAD	7.99	-2.38		
2	AQEU	5.26	-1.51		
3	CEUX	1.24	+1.13		
4	TQEX	0.39	-0.13		
5	BATE	0.00	+0.00		
6	CHIX	0.00	+0.00		
7	AQXE	0.00	+0.00		

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	98.55	-1.39		
2	CEUX	1.41	+1.39		
3	CHIX	0.00	+0.00		
4	BATE	0.00	+0.00		
5	AQXE	0.00	+0.00		
6	TQEX	0.00	0.00		
7	AQEU	0.00	-0.01		



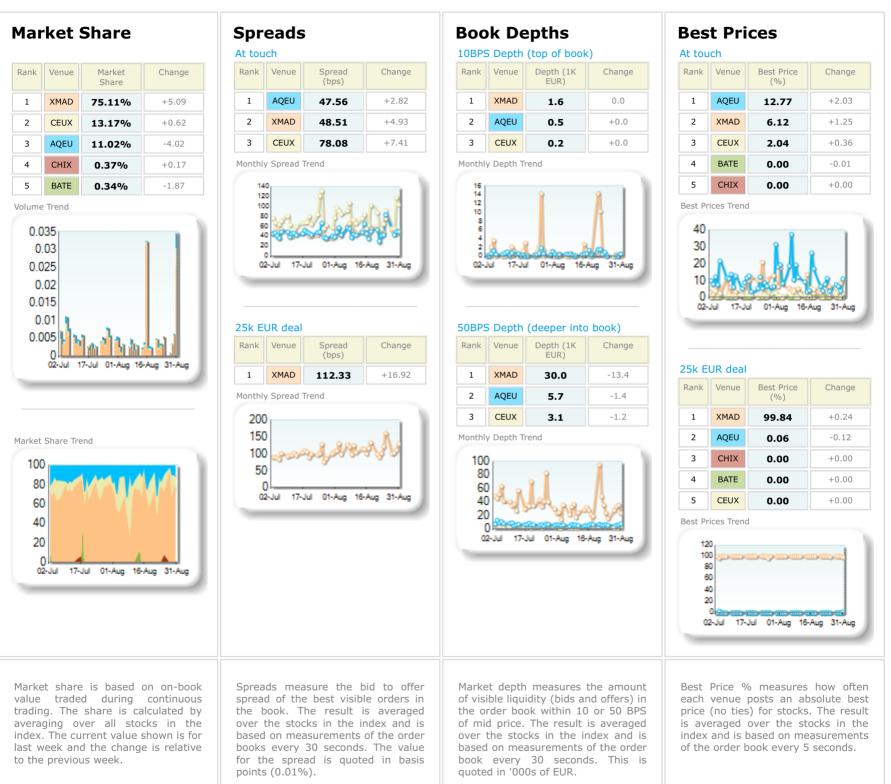


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#### EDREAMS ODIGEO



01-Aug-2023 to 31-Aug-2023 01-Jul-2023 to 31-Jul-2023

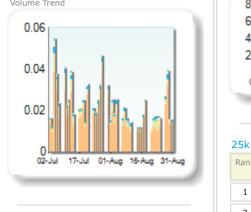
**Current Period** 

Comparison Period

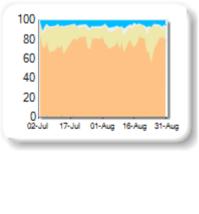
#### **GRUPO EMPRES ENCE**

#### **Market Share** Rank Market Change Venue Share 1 XMAD 75.64% +0.17CEUX 2 16.05% -0.33 3 AQEU 5.25% +0.124 TQEX 2.92% +0.54 5 BATE 0.15% -0.10

Volume Trend



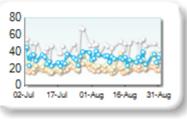




# Spreads

t touch					
Rank	Venue	Spread (bps)	Change		
1	XMAD	18.27	+0.19		
2	CEUX	25.16	+1.44		
3	AQEU	31.78	+0.75		
4	TQEX	47.24	+3.53		

Monthly Spread Trend



#### 25k EUR deal

0

02-10

17-Jul

Rank	Venue	Spread (bps)	Change		
1	XMAD	35.77	+0.02		
2	CEUX	127.98	+5.92		
Monthly Spread Trend					
140 120 R 21 21 20 20 1					

01-Aug

16-Aug 31-Aug

**Current Period Comparison Period** 

Change

-1.7

-0.7

-0.3

+0.1

31-Aug

**Book Depths** 

Venue

XMAD

CEUX

AOFU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

12

02-Jul

Rank

1

2

3

4

17- Jul

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

7.3

2.2

1.4

0.3

01-Aug

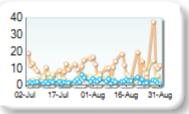
50BPS Depth (deeper into book)

16-Aug

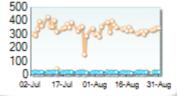
## **Best Prices**

At touch					
Rank	Venue	Best Price (%)	Change		
1	XMAD	11.22	-1.70		
2	CEUX	3.99	+1.13		
3	AQEU	2.52	+0.68		
4	TQEX	0.20	+0.06		
5	BATE	0.08	-0.05		
6	TRQX	0.00	+0.00		

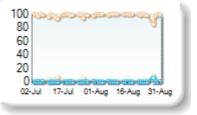
Best Prices Trend



Depth (1K EUR)	Change			
333.4	-7.4	25k E	UR deal	
20.5	-2.0	Rank	Venue	E
18.8	+0.1	1	XMAD	
8.4	-1.6	2	CEUX	
end		3	AQEU	
		4	TQEX	



#### Best Price Change (%) +0.68 98.86 0.69 -0.75 0.39 +0.150.01 -0.09 TRQX 5 0.00 +0.006 BATE 0.00 +0.00Best Prices Trend



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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.

#### FAES FARMA SA

Rank	Venue	Market Share	Change
1	XMAD	73.32%	-4.14
2	AQEU	12.23%	+2.32
3	CEUX	10.12%	+1.76
4	TQEX	4.27%	+0.12
5	BATE	0.05%	-0.06

Spreads

Venue

XMAD

AOEU

CEUX

TQEX

Spread

(bps)

23.93

25.97

33.65

50.98

Change

+1.42

+2.54

+2.04

+6.88

At touch

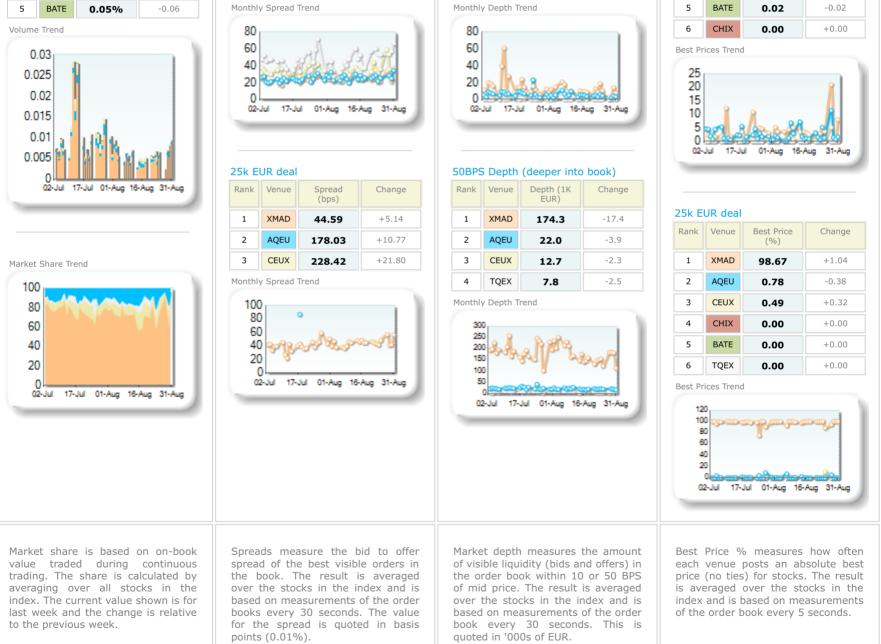
Rank

1

2

3

4



Current Period Comparison Period

Change

-7.1

-2.4

-0.7

-0 1

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Rank

1

2

3

4

10BPS Depth (top of book)

Depth (1K EUR)

9.9

4.5

1.5

0.4

Best Price

(%)

3.91

2.35

0.64

0.05

Change

-0.13

-0.11

+0.44

+0.06

## **Best Prices**

Venue

XMAD

AOEU

CEUX

TQEX

At	to	uc	h
Ra	nk		V

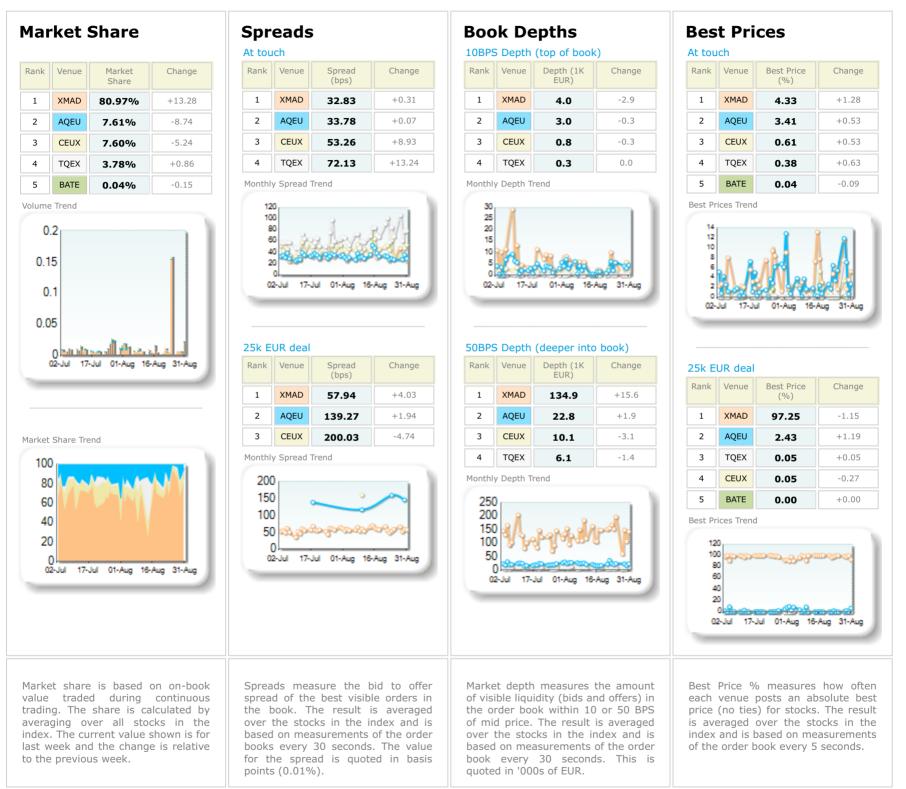
1

2

3

4

#### GPO CATALANA OCCID



Current Period Comparison Period 01-Aug-2023 to 31-Aug-2023 01-Jul-2023 to 31-Jul-2023

## Gestamp Automocion SA

## **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	63.33%	-1.32
2	CEUX	19.64%	-1.22
3	AQEU	11.18%	+0.55
4	TQEX	5.57%	+1.92
5	BATE	0.28%	+0.07

Volume Trend

Market Share Trend

100

80

60

40

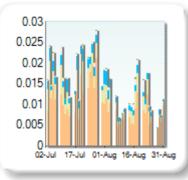
20

0

02-Jul

17-Jul

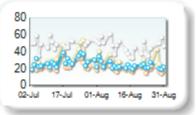
01-Aug 16-Aug 31-Aug



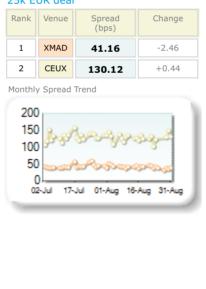
Spreads

-					
At touch					
Rank	Venue	Spread (bps)	Change		
1	XMAD	19.59	-3.16		
2	AQEU	23.03	-4.63		
3	CEUX	25.66	-5.93		
4	TQEX	45.35	-9.50		
5	BATE	229.26	n/a		

Monthly Spread Trend



#### 25k EUR deal



Change

+2.2

+0.4

+0.4

+0.2

31-Aug

Change

-17.8

-0.7

+0.0

+0.5

-0.9

**Book Depths** 

Venue

XMAD

AOEU

CEUX

BATE

TQEX

Monthly Depth Trend

Rank

1

2

3

4

5

25

20

15

10

5

0

Rank

1

2

3

4

5

400

300

200

100

0

02-Jul

02-Jul

17-Jul

Venue

XMAD

AQEU

CEUX

TQEX

BATE

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

9.1

2.8

2.0

0.9

0.4

01-Aug

Depth (1K EUR)

261.6

16.5

14.4

6.7

0.4

17-Jul 01-Aug 16-Aug 31-Aug

50BPS Depth (deeper into book)

16-Aug

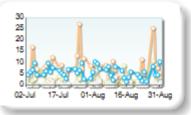
## **Best Prices**

At touch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	6.90	-2.89	
2	AQEU	5.65	-0.25	
3	CEUX	3.21	+0.11	
4	TQEX	0.61	+0.80	
5	BATE	0.28	-0.06	
6	AQXE	0.00	+0.00	

Best Prices Trend

6

AQXE



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	99.79	+0.19		
2	CEUX	0.14	-0.15		
3	TQEX	0.02	+0.02		
4	AQEU	0.01	-0.06		
5	BATE	0.00	+0.00		



0.00

+0.00

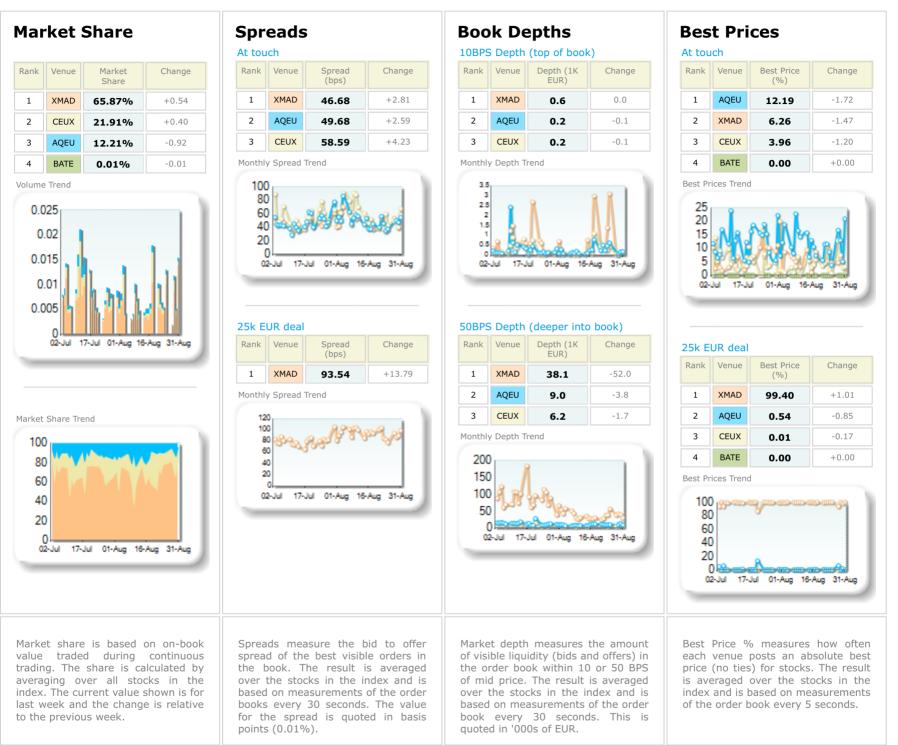
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#### GRENERGY RENOVABLES SA

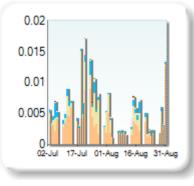


Current Period Comparison Period 01-Aug-2023 to 31-Aug-2023 01-Jul-2023 to 31-Jul-2023

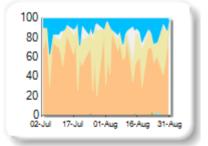
## Linea Directa Aseguradora SA Cia de Seguros y Rea

Market Share					
Rank	Venue	Market Share	Change		
1	XMAD	58.48%	+4.92		
2	CEUX	26.16%	-4.03		
3	AQEU	10.82%	-1.33		
4	TQEX	4.07%	+0.29		
5	BATE	0.28%	+0.04		
6	TRQX	0.12%	+0.12		
7	CHIX	0.06%	-0.01		
) /=	Maluma Trand				

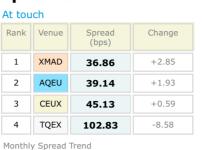
Volume Trend



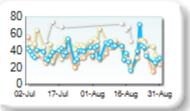
Market Share Trend



# **Spreads**

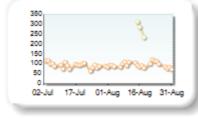








Rank	Venue	Spread (bps)	Change	
1	XMAD	93.32	+1.53	
2	CEUX	339.91	-19.22	
Monthly Spread Trend				



**Current Period** Comparison Period

Change

-1.5

-0.5

+0.0

0.0

Change

-4.5

-1.1

+0.1

+0.1

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

12

10 8

2

•

Rank

1

2

3

4

02-Jul

17-Jul

Venue

XMAD

AQEU

CEUX

TQEX

Monthly Depth Trend

120

100

80

60

40 20

02-Jul

50BPS Depth (deeper into book)

Depth (1K

EUR)

37.9

5.7

5.1

2.0

17-Jul 01-Aug 16-Aug 31-Aug

10BPS Depth (top of book)

Depth (1K EUR)

0.9

0.4

0.4

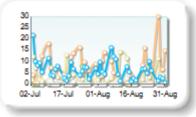
0.0

01-Aug 16-Aug 31-Aug

#### **Best Prices**

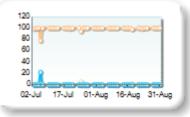
At touch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	6.49	-3.35	
2	AQEU	5.76	-0.67	
3	CEUX	3.72	+1.59	
4	TQEX	0.20	+0.20	
5	BATE	0.00	-0.42	
6	CHIX	0.00	+0.00	
7	TRQX	0.00	+0.00	

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	99.79	+1.29	
2	CEUX	0.12	-0.28	
3	CHIX	0.00	+0.00	
4	TRQX	0.00	+0.00	
5	BATE	0.00	+0.00	
6	TQEX	0.00	+0.00	
7	AQEU	0.00	-1.06	





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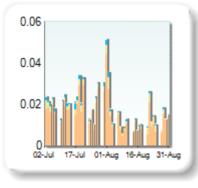
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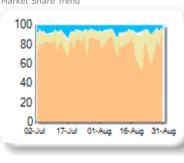
## PHARMA MAR SA PHARMA MAR ORD SHS

Market Share						
Rank	Venue	Market Share	Change			
1	XMAD	79.48%	-2.43			
2	CEUX	13.71%	+2.84			
3	AQEU	5.02%	-0.54			
4	TQEX	1.75%	+0.18			
5	BATE	0.05%	-0.05			

Volume Trend

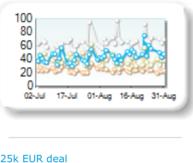


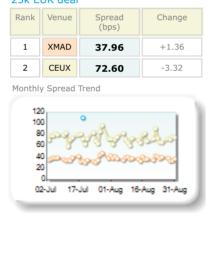




## Spreads

- <b>-</b> -						
At touch						
Rank	Venue	Spread (bps)	Change			
1	XMAD	24.28	-0.23			
2	CEUX	36.48	-4.74			
3	AQEU	47.85	+7.27			
4	TQEX	67.22	+2.36			
1onthly	y Spread	Trend				





Current Period Comparison Period

Change

-2.3

-0.6

-0.3

0 0

16-Aug 31-Aug

Change

+28.6

+1.5

-4.8

-1.0

-0.1

**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

5

500 400

300

200

100

0

02-Jul

02-Jul

17-Jul

Venue

XMAD

CEUX

AQEU

TQEX

BATE

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

6.4

0.8

0.8

0.1

01-Aug

Depth (1K

EUR)

386.1

45.3

11.7

5.4

3.6

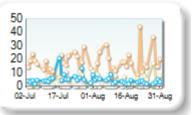
17-Jul 01-Aug 16-Aug 31-Aug

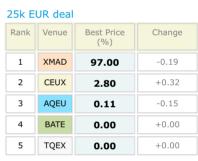
50BPS Depth (deeper into book)

## **Best Prices**

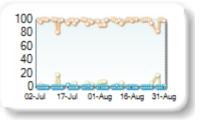
At touch					
Rank	Venue	Best Price (%)	Change		
1	XMAD	18.17	-0.26		
2	CEUX	5.23	+0.62		
3	AQEU	3.95	-1.98		
4	TQEX	0.63	+0.21		
5	BATE	0.00	-0.21		

Best Prices Trend









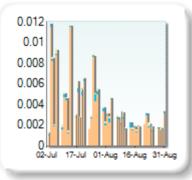
Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week. Spreads measure the bid to offer spread of the best visible orders in the 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%).

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.

#### PROSEGUR CASH. S.A.

Market Share					
Rank	Venue	Market Share	Change		
1	XMAD	85.89%	-6.07		
2	AQEU	6.42%	+2.39		
3	CEUX	5.50%	+2.78		
4	TQEX	2.14%	+0.89		
5	BATE	0.05%	+0.02		

Volume Trend





# Spreads

At touch					
Rank	Venue	Spread (bps)	Change		
1	XMAD	48.91	-1.12		
2	AQEU	64.17	+4.56		
3	CEUX	121.38	+11.23		
4	TQEX	142.76	+29.29		

Monthly Spread Trend

20

0

02-Jul

17-Jul

01-Aug 16-Aug 31-Aug



Current Period Comparison Period

Change

-1.1

-0.1

0.0

0 0

16-Aug 31-Aug

Change

+18.6

-0.4

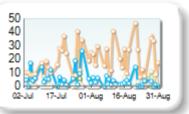
-0.2

-0.2

## **Best Prices**

At touch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	21.40	+11.00	
2	AQEU	3.17	-4.70	
3	CEUX	1.69	+0.43	
4	TQEX	0.11	-0.12	
5	BATE	0.00	-0.27	

Best Prices Trend



Change

-0.22

+0.22

+0.00

+0.00

+0.00

# 25k EUR dealRankVenueBest Price<br/>(%)1XMAD99.732AQEU0.223BATE0.00

CEUX

4

Monthly Depth Trend

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

25 20

15

10

5

0

Rank

1

2

3

4

02-Jul

17-Jul

Venue

XMAD

AQEU

CEUX

TQEX

10BPS Depth (top of book)

Depth (1K EUR)

2.2

0.3

0.1

0.0

01-Aug

Depth (1K

EUR)

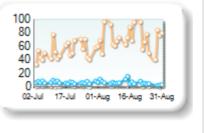
71.2

6.3

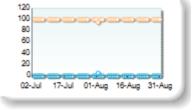
2.6

2.4

50BPS Depth (deeper into book)



5 TQEX 0.00
Best Prices Trend



0.00

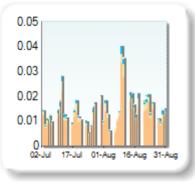
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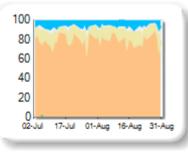
### Tecnicas Reunidas SA

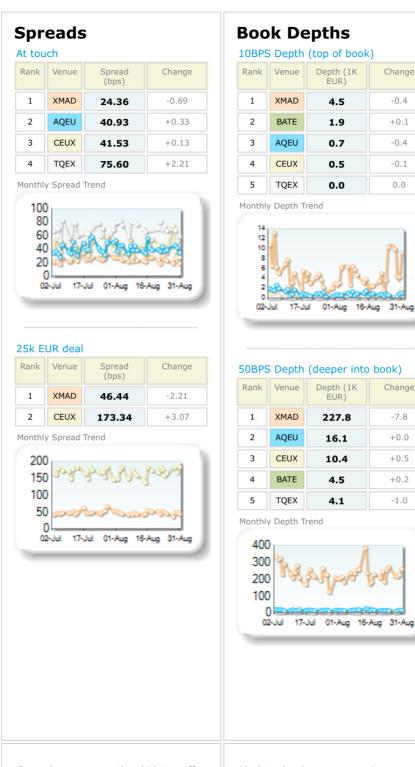
#### **Market Share** Market Change Rank Venue Share 1 XMAD 78.72% +1.36CEUX 2 12.45% -0.56 3 AQEU 6.58% -0.16 4 TQEX 2.16% -0.41 5 BATE 0.09% -0.12

Volume Trend









**Current Period** Comparison Period

Change

-0.4

+0.1

-0.4

-0.1

0.0

31-Aug

Change

-7.8

+0.0

+0.5

+0.2

-1 0

16-Aug

Depth (1K EUR)

4.5

1.9

0.7

0.5

0.0

01-Aug

Depth (1K EUR)

227.8

16.1

10.4

4.5

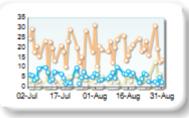
4.1

01-Aug-2023 to 31-Aug-2023 01-Jul-2023 to 31-Jul-2023

## **Best Prices**

At touch					
Rank	Venue	Best Price (%)	Change		
1	XMAD	19.63	-0.45		
2	AQEU	5.10	+0.13		
3	CEUX	4.66	+2.42		
4	TQEX	0.21	-0.22		
5	BATE	0.18	+0.17		
6	TRQX	0.00	+0.00		
7	AQXE	0.00	+0.00		

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	99.05	-0.52	
2	CEUX	0.74	+0.56	
3	AQEU	0.12	0.00	
4	TRQX	0.00	+0.00	
5	BATE	0.00	+0.00	
6	AQXE	0.00	+0.00	
7	TQEX	0.00	-0.07	

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.

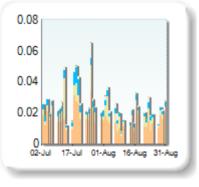
Spreads measure the bid to offer spread of the best visible orders in the book. The result is averaged over the stocks in the index and is based on measurements of the order books every 30 seconds. The value for the spread is quoted in basis points (0.01%).

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.

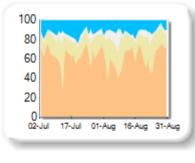
## VIDRALA SA VIDRALA ORD SHS

Mar	Market Share					
Rank	Venue	Market Share	Change			
1	XMAD	60.37%	+0.67			
2	CEUX	21.91%	+1.48			
3	AQEU	10.85%	-2.86			
4	TQEX	6.72%	+0.82			
5	BATE	0.15%	-0.11			
6	AQXE	0.00%	+0.00			

Volume Trend

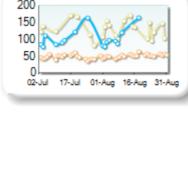


Market Share Trend



#### **Spreads** At touch Change Rank Venue Spread (bps) 1 XMAD 28.11 +0.83 2 AOEU 31.84 +0.12 3 CEUX -0.35 33.35 4 TQEX 54.00 +5 38 Monthly Spread Trend

100 80 60 40 20 0 01-Aug 02-Jul 17-Jul 16-Aug 31-Aug 25k EUR deal Rank Venue Spread Change (bps) 1 XMAD 50.49 +3.76 2 AQEU 100.78 -2.04 3 CEUX -16.34 163.28 Monthly Spread Trend 200



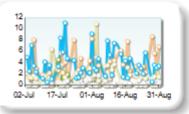
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Spreads measure the bid to offer spread of the best visible orders in the book. The result is averaged over the stocks in the index and is based on measurements of the order books every 30 seconds. The value for the spread is quoted in basis points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

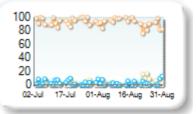
## **Best Prices**

At touch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	4.19	+0.65	
2	AQEU	3.83	+0.01	
3	CEUX	2.49	+0.88	
4	TQEX	0.43	+0.10	
5	BATE	0.05	-0.55	
6	AQXE	0.00	+0.00	

Best Prices Trend







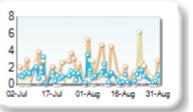
Best Price % measures how often each venue posts an absolute best price (no ties) for stocks. The result is averaged over the stocks in the index and is based on measurements of the order book every 5 seconds.

## **Book Depths**

10BPS Depth (top of book)

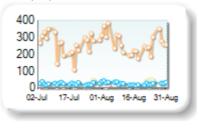
Venue	Depth (1K EUR)	Change
XMAD	1.9	-0.1
BATE	1.4	0.0
CEUX	1.2	+0.3
AQEU	1.1	-0.1
TQEX	0.2	-0.2
	XMAD BATE CEUX AQEU	XMAD         1.9           BATE         1.4           CEUX         1.2           AQEU         1.1

Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change	
1	XMAD	261.2	+3.8	
2	CEUX	28.5	+6.5	
3	AQEU	26.0	+1.3	
4	TQEX	14.8	+1.1	
5	BATE	5.6	+0.0	
Monthly Depth Trend				



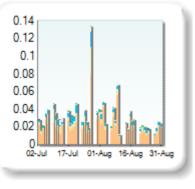
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

#### VISCOFAN SA

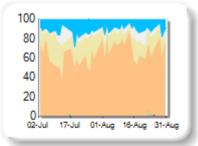
## **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	71.76%	+12.04
2	CEUX	13.18%	-8.26
3	AQEU	9.40%	-3.86
4	TQEX	5.12%	+0.03
5	TRQX	0.25%	+0.15
6	BATE	0.23%	-0.15
7	CHIX	0.06%	+0.06

Volume Trend

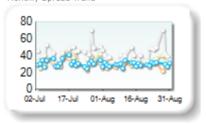


Market Share Trend



# Spreads

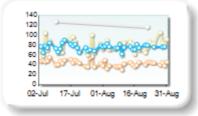
At touch				
Rank	Venue	Spread (bps)	Change	
1	XMAD	28.23	-1.34	
2	AQEU	29.49	-1.50	
3	CEUX	31.75	-1.40	
4	TQEX	41.23	-3.06	
5	BATE	454.53	+33.68	
Monthly Spread Trend				



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	40.41	-5.33
2	AQEU	75.92	+0.68
3	CEUX	78.73	+1.83
4	TQEX	116.38	-11.39

Monthly Spread Trend



Current Period Comparison Period

Change

+9.0

-0.2

-1.0

+0.4

16-Aug 31-Aug

Change

+43.6

-10.3

-10.1

-2.6

+0.1

**Book Depths** 

Venue

XMAD

AOEU

CEUX

BATE

TQEX

Monthly Depth Trend

Rank

1

2

3

4

5

80

60

40

20

Rank

1

2

3

4

5

600

400

200

0

02-Jul

0

02-Jul

17-Jul

Venue

XMAD

CEUX

AQEU

TQEX

BATE

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

18.3

5.0

3.7

2.3

1.3

01-Aug

Depth (1K EUR)

304.1

39.7

34.9

15.9

3.6

17-Jul 01-Aug 16-Aug 31-Aug

50BPS Depth (deeper into book)

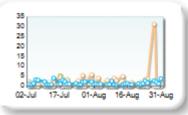
01-Aug-2023 to 31-Aug-2023 01-Jul-2023 to 31-Jul-2023

## **Best Prices**

At	to	uc	h

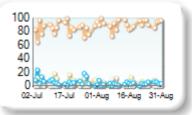
Actouch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	3.09	+1.17	
2	AQEU	1.14	-0.43	
3	CEUX	0.44	-0.22	
4	TQEX	0.10	+0.05	
5	BATE	0.08	-0.23	
6	CHIX	0.00	+0.00	
7	TRQX	0.00	+0.00	

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	90.70	+6.42
2	CEUX	3.60	-3.18
3	AQEU	3.24	-3.72
4	TQEX	0.64	+0.35
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	0.00





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