Current Period Comparison Period

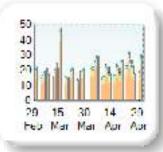
### 01-Apr-2024 to 30-Apr-2024 01-Mar-2024 to 31-Mar-2024

# ES-35

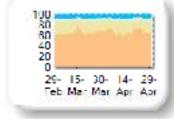
# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	68.31%	+2.06
2	CEUX	20.71%	-1.24
3	AQEU	6.43%	-0.58
4	TQEX	4.09%	-0.26
5	BATE	0.35%	+0.02
6	TRQX	0.08%	-0.01
7	CHIX	0.03%	+0.01
8	AQXE	0.00%	0.00





Market Share Trend



# **Spreads**

### At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	6.42	+0.20
2	CEUX	6.82	+0.54
3	AQEU	7.45	+0.04
4	TQEX	10.51	-0.13
5	CHIX	54.52	-78.67
6	BATE	110.39	+1.32

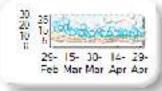
Monthly Spread Trend



### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	7.92	+0.11
2	CEUX	11.11	+0.03
3	AQEU	13.34	-3.13
4	TQEX	28.85	-1.59
5	CHIX	180.31	+17.00
6	BATE	215.48	+0.07

Monthly Spread Trend

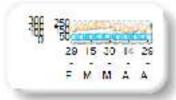


## **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	185.5	-40.6
2	CEUX	67.9	-8.2
3	AQEU	56.7	+4.3
4	TQEX	17.1	-0.8
5	CHIX	2.9	+0.8
6	BATE	1.4	-0.5

Monthly Depth Trend



### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	768.7	-673.2
2	CEUX	301.9	+0.8
3	AQEU	230.9	+25.8
4	TQEX	98.2	+6.6
5	CHIX	11.7	-2.0
6	BATE	10.6	-2.6

Monthly Depth Trend

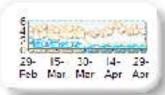


### **Best Prices**

### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	3.98	-0.21
2	CEUX	0.84	-2.11
3	AQEU	0.32	-0.68
4	TQEX	0.21	-0.46
5	BATE	0.09	-0.01
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	69.44	-0.45
2	CEUX	7.68	-4.30
3	AQEU	3.76	+0.46
4	TQEX	0.24	-0.22
5	BATE	0.00	0.00
6	CHIX	0.00	+0.00
7	TRQX	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%).

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.

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.