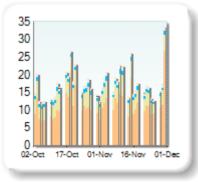
ES-35

Market Share							
Rank	Venue	Market Share	Change				
1	XMAD	66.50%	+2.70				
2	CEUX	22.94%	-2.27				
3	AQEU	5.24%	-0.31				
4	TQEX	4.91%	-0.22				
5	BATE	0.24%	+0.16				
6	CHIX	0.14%	-0.04				
7	TRQX	0.02%	-0.01				

Volume Trend

AOXE

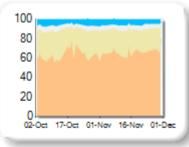
8



0.01%

+0.00

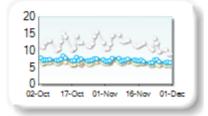
Market Share Trend



SpreadsAt touchRankVenueSpread (bps)Change1CEUX6.25-0.212XMAD6.46-0.373AQEU6.95-0.41

2	XMAD	6.46	-0.37
3	AQEU	6.95	-0.41
4	TQEX	11.64	-0.70
5	BATE	378.75	+159.85
6	CHIX	428.65	+161.27
7	AQXE	496.46	n/a

Monthly Spread Trend





Rank Venue Spread (bps) Change (bps) 1 XMAD 8.41 -0.91 2 CEUX 11.53 -0.93 3 AQEU 12.04 -0.53 4 TQEX 40.83 -0.85 5 BATE 357.18 n/a 6 CHIX 419.85 +159.11		on ucui		
2 CEUX 11.53 -0.93 3 AQEU 12.04 -0.53 4 TQEX 40.83 -0.85 5 BATE 357.18 n/a 6 CHIX 419.85 +159.11 Monthly Spread Trend 40 30 20	Rank	Venue		Change
3 AQEU 12.03 0.05 3 AQEU 12.04 -0.53 4 TQEX 40.83 -0.85 5 BATE 357.18 n/a 6 CHIX 419.85 +159.11 Monthly Spread Trend 40 30 20	1	XMAD	8.41	-0.91
4 TQEX 40.83 -0.85 5 BATE 357.18 n/a 6 CHIX 419.85 +159.11 Monthly Spread Trend 40 30 20	2	CEUX	11.53	-0.93
5 BATE 357.18 n/a 6 CHIX 419.85 +159.11 Monthly Spread Trend 40 30 20	3	AQEU	12.04	-0.53
6 CHIX 419.85 +159.11 Monthly Spread Trend	4	TQEX	40.83	-0.85
Monthly Spread Trend 40 30 20	5	BATE	357.18	n/a
30 20	6	CHIX	419.85	+159.11
30 20	Monthl	y Spread	Trend	
0 02-Oct 17-Oct 01-Nav 16-Nav 01-Dec	30 20 10 0	Contraction of the second	See al and	Nov 01-Dec

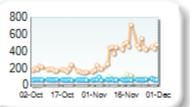
Current Period Comparison Period 01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	408.3	+227.1
2	CEUX	78.3	+22.6
3	AQEU	67.0	+2.4
4	TQEX	17.7	+7.2
5	TRQX	1.8	+0.6
6	CHIX	1.3	-1.2
7	BATE	1.0	-2.8
8	AQXE	0.2	+0.0

Monthly Depth Trend

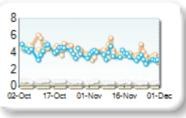


At touch Rank Venue Best P

Best Prices

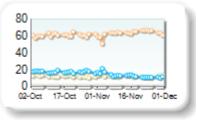
Rank	Venue	Best Price (%)	Change
1	XMAD	3.94	-0.48
2	AQEU	3.60	-0.79
3	CEUX	3.54	-0.53
4	TQEX	0.46	-0.12
5	TRQX	0.02	+0.04
6	CHIX	0.01	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k E	25k EUR deal		
Rank	Venue	Best Price (%)	Change
1	XMAD	62.78	+2.28
2	AQEU	13.08	-4.22
3	CEUX	12.28	-0.13
4	TQEX	0.27	+0.13
5	TRQX	0.00	+0.00
6	CHIX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend

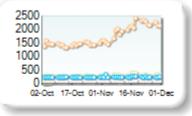


Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week. Spreads measure the bid to offer spread of the best visible orders in the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

50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,995.0	+555.7
2	CEUX	314.6	+36.9
3	AQEU	244.9	+13.4
4	TQEX	77.9	+10.5
5	CHIX	6.0	+0.0
6	BATE	4.6	-2.2
7	TRQX	2.9	-0.3
8	AQXE	0.3	+0.1

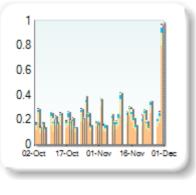
Monthly Depth Trend



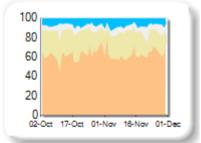
ACS Actividades de Construccion y Servicios SA

Market Share					
Rank	Venue	Market Share	Change		
1	XMAD	66.66%	+5.12		
2	CEUX	20.59%	-4.64		
3	AQEU	6.61%	+0.05		
4	TQEX	5.97%	-0.52		
5	BATE	0.10%	+0.08		
6	CHIX	0.07%	-0.09		
7	AQXE	0.00%	0.00		

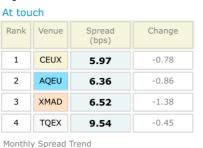
Volume Trend



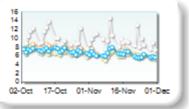
Market Share Trend



Spreads



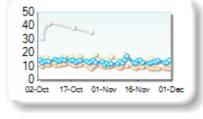
ionuniy Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	9.38	-1.51
2	AQEU	13.22	-0.78
3	CEUX	14.35	-1.20
4	TQEX	73.13	+30.38
4			+30.36

Monthly Spread Trend



Current Period Comparison Period

Change

+87.0

+8.3

+10.6

+0.2

16-Nov 01-Dec

Change

+217.0

-0.2

+6.4

-4.1

+1.2

+1.1

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

300

250 200 150

> 100 50

> > 0

Rank

1

2

3

4

5

6

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

BATE

Monthly Depth Trend

2500

2000

1500

1000 500

0

02-Oct 17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,714.9

222.0

168.8

60.5

26.5

23.1

02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

Rank

1

2

3

4

10BPS Depth (top of book)

Depth (1K EUR)

208.0

58.9

53.0

19.2

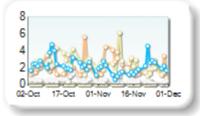
01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

At	touch	

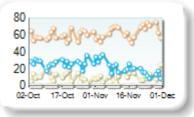
Rank	Venue	Best Price (%)	Change
1	XMAD	2.30	-0.45
2	CEUX	2.19	-0.28
3	AQEU	1.89	-1.01
4	TQEX	0.31	-0.16
5	CHIX	0.01	+0.02
6	BATE	0.00	+0.00
7	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	63.21	+3.84
2	AQEU	20.63	-5.89
3	CEUX	11.58	+0.56
4	TQEX	0.21	+0.05
5	CHIX	0.00	+0.00
6	BATE	0.00	+0.00
7	AQXE	0.00	+0.00

Best Prices Trend



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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.

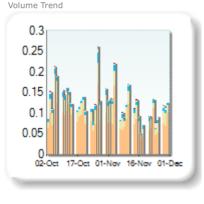
Acerinox SA

Market Share Change Rank Venue Market Share 1 XMAD 65.16% -2.93 CEUX 2 23.90% +1.443 AQEU 6.56% +0.404 TQEX 3.99% +1.15

5 BATE 0.29% +0.07 6 CHIX 0.10% 7 TROX 0.00%

-0.13

-0.01



Market Share Trend 100 80 60 40 20 Ω 02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

Spreads **Book Depths** At touch 10BPS Depth (top of book) Spread Rank Venue Change Rank 1 AQEU 7.80 -0.35 1 2 XMAD 7.89 -0.38 2 +0.01 3 CEUX 3 8.13 4 TQEX 39.93 +2 72 4 Monthly Spread Trend Monthly Depth Trend 200 30 25 150 20 15 100 10 50 5 0 0 17-Oct 01-Nov 16-Nov 01-Dec 02-Oct 02-Oct 25k EUR deal 50BPS Depth (deeper into book) Rank Venue Spread Change Rank (bps) 1 XMAD 11.14 -2.15 1 2 AQEU 21.72 +0.55 2 CEUX 3 23.29 -1.903 Monthly Spread Trend 4 5 40 30 Monthly Depth Trend 20 1400 10 1200 1000 0 800 02-Oct 17-Oct 01-Nov 16-Nov 01-Dec 600 400 200 02-Oct 17-Oct 01-Nov 16-Nov 01-Dec Spreads measure the bid to offer

Current Period Comparison Period

Change

+70.1

-1.1

+2.6

-0.2

16-Nov 01-Dec

Change

+248.0

+0.4

-12.5

+1.0

+0.2

Depth (1K EUR)

152.0

28.4

24.4

1.6

17-Oct 01-Nov

Depth (1K

EUR)

1,157.9

174.5

124.4

21.3

4.9

Venue

XMAD

AOEU

CEUX

TQEX

Venue

XMAD

CEUX

AQEU

TQEX

BATE

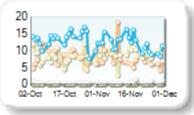
n |

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

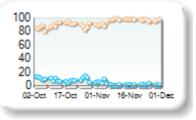
At touch				
Rank	Venue	Best Price (%)	Change	
1	AQEU	11.92	-1.64	
2	CEUX	9.08	+1.40	
3	XMAD	7.58	+1.16	
4	TQEX	0.56	+0.04	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	95.97	+7.31
2	AQEU	2.37	-6.76
3	CEUX	1.60	-0.55
4	TQEX	0.00	+0.00
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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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.

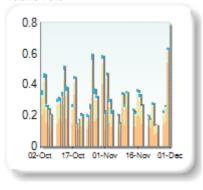
Aena SA

Market Share Change Rank Venue Market Share 1 XMAD 59.37% +5.58 CEUX 2 27.95% -3.12 3 AQEU 6.33% -0.59 4 TQEX 5.97% -1.84 5 BATE 0.22% +0.146 CHIX -0.14 0.15% 7 AQXE +0.000.01%

Volume Trend

8

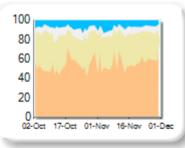
TROX



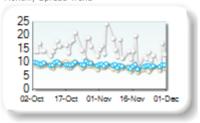
0.00%

-0.03

Market Share Trend

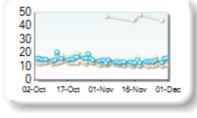


Spreads At touch Spread Rank Venue Change 1 CEUX 7.77 -0.91 2 XMAD 8.53 -1.05 -0.84 3 AQEU 8.58 -1.44 4 TOEX 14.21 Monthly Spread Trend



5k EUR deal					
Rank	Venue	Spread (bps)	Change		
1	XMAD	11.14	-1.65		
2	AQEU	13.77	-2.19		
3	CEUX	13.81	-2.45		
4	TQEX	64.32	-1.59		

Monthly Spread Trend



Current Period Comparison Period

Change

+35.8

+1.2

+4.9

+14

16-Nov 01-Dec

Change

+212.7

+31.7

+22.2

+1.9

+0.3

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

200

150

100

50

0

Rank

1

2

3

4

5

02-Oct

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

Monthly Depth Trend

2000

1500

1000

500

0

10BPS Depth (top of book)

Depth (1K EUR)

151.9

56.0

54.8

10.5

17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,447.9

250.7

208.7

65.2

7.1

02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

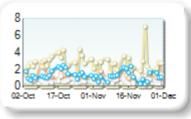
Change

Best Prices

At touch			
Rank	Venue	Best Prie (%)	
1	CEUX	2.61	

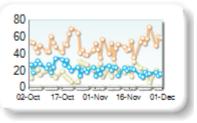
		()	
1	CEUX	2.61	-0.25
2	XMAD	1.22	+0.00
3	AQEU	1.16	-0.27
4	TQEX	0.60	-0.17
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	49.97	+0.66
2	CEUX	19.42	+1.53
3	AQEU	18.88	-5.59
4	TQEX	0.41	+0.27
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



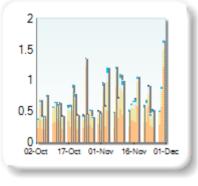
Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week. Spreads measure the bid to offer spread of the best visible orders in the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

Amadeus IT Holding SA

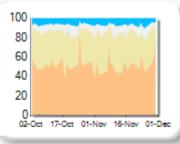
Market Share

Rank	Venue	Market Share	Change
1	XMAD	53.86%	-0.93
2	CEUX	31.13%	-1.03
3	TQEX	8.70%	+1.84
4	AQEU	5.88%	+0.30
5	BATE	0.26%	-0.01
6	CHIX	0.13%	-0.18
7	TRQX	0.03%	+0.01
8	AQXE	0.01%	+0.00

Volume Trend



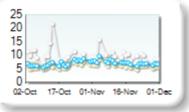
Market Share Trend



Spreads

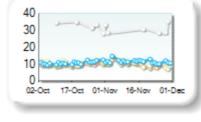
At touch				
Rank	Venue	Spread (bps)	Change	
1	CEUX	6.16	+0.31	
2	XMAD	7.12	+0.12	
3	AQEU	7.24	+0.37	
4	TQEX	9.60	-0.72	
Monthly Spread Trend				

onthly Spread Trend



JK E	SK EUR UEDI					
Rank	Venue	Spread (bps)	Change			
1	XMAD	9.58	+0.15			
2	CEUX	10.20	-0.41			
3	AQEU	11.44	+0.78			
4	TQEX	45.25	-8.10			

Monthly Spread Trend



Current Period Comparison Period

Change

+42.0

+11.2

+2.6

+0.0

01-Dec

Change

+202.0

+19.5

-23.1

+6.9

+0.2

-0.3

16-Nov

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

Monthly Depth Trend

350

300

250 200

150

100

50

Rank

1

2

3

4

5

6

Venue

XMAD

CEUX

AQEU

TQEX

BATE

CHIX

Monthly Depth Trend

2000

1500

1000

500 0

02-Oct 17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K EUR)

1,608.2

366.5

269.7

90.7

4.1

3.7

02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

Rank

1

2

3

4

5

10BPS Depth (top of book)

Depth (1K EUR)

233.1

97.6

77.1

23.4

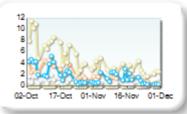
0.4

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

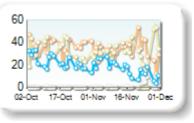
Rank	Venue	Best Price (%)	Change	
1	CEUX	3.00	-3.01	
2	AQEU	1.23	-1.32	
3	XMAD	1.19	-1.43	
4	TQEX	0.39	-0.59	
5	CHIX	0.00	0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	CEUX	32.76	+1.10
2	XMAD	32.56	-3.95
3	AQEU	16.44	-6.33
4	TQEX	1.50	+1.24
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

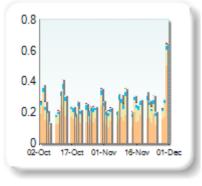


Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week. Spreads measure the bid to offer spread of the best visible orders in the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

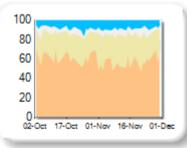
Acciona SA

Market Share						
Rank	Venue	Market Share	Change			
1	XMAD	57.91%	-3.65			
2	CEUX	28.15%	+3.63			
3	AQEU	7.65%	-0.28			
4	TQEX	6.11%	+0.25			
5	BATE	0.09%	+0.00			
6	CHIX	0.09%	+0.04			
7	TRQX	0.01%	+0.00			
8	AQXE	0.00%	0.00			

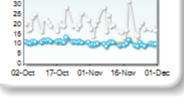
Volume Trend



Market Share Trend

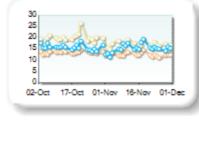


Spreads At touch Spread Rank Venue Change (bps) 1 CEUX 9.95 -1.23 2 AOEU 10.08 -1.34 3 XMAD 10.28 -0.91 4 TQEX 18.91 -1.81 Monthly Spread Trend 35 30



25k EUR deal Rank Venue Spread Change (bps) 1 XMAD 12.55 -0.98 2 AQEU 15.28 -0.53 CEUX -3.20 3 16.52

Monthly Spread Trend



Current Period Comparison Period

Change

+20.9

-0.9

+11.0

+1.1

+0.0

16-Nov 01-Dec

Change

+261.6

+35.4

-19.2

+2.5

+1.5

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

CHIX

Monthly Depth Trend

140

120 100 80

60

40

20

0

Rank

1

2

3

4

5

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

Monthly Depth Trend

2000

1500

1000

500

0

02-Oct 17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K EUR)

1,681.9

236.3

209.2

41.6

8.2

02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

Rank

1

2

3

4

5

10BPS Depth (top of book)

Depth (1K EUR)

99.1

48.7

44.6

8.2

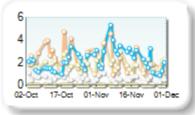
0.4

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

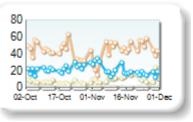
At touch				
Rank	Venue	Best Price (%)	Change	
1	AQEU	2.57	+0.11	
2	CEUX	1.90	+0.20	
3	XMAD	1.70	-0.55	
4	TQEX	0.56	-0.08	
5	CHIX	0.01	+0.02	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	43.57	+0.48	
2	AQEU	20.21	-2.17	
3	CEUX	11.58	+5.31	
4	TQEX	0.26	+0.18	
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 ACCIONA ENERGIAS RENOVABLES SA

Spreads

Venue

XMAD

CEUX

TQEX

Spread

(bps)

11.98

12.13

20.56

Change

-1.17

-1.05

-3.19

At touch

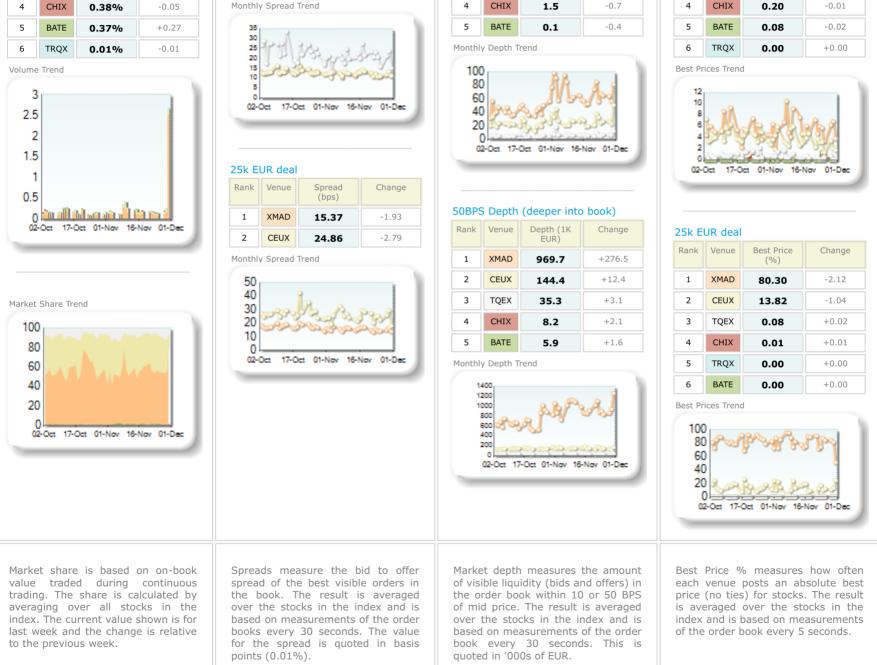
Rank

1

2

3

Market Share					
Rank	Venue	Market Share	Change		
1	XMAD	70.35%	+14.99		
2	CEUX	23.68%	-12.11		
3	TQEX	5.22%	-3.10		
4	CHIX	0.38%	-0.05		
5	BATE	0.37%	+0.27		
6	TRQX	0.01%	-0.01		



Current Period Comparison Period

Change

+25.9

+6.2

+2.4

Book Depths

Venue

XMAD

CEUX

TOFX

Rank

1

2

3

10BPS Depth (top of book)

Depth (1K EUR)

68.5

28.3

7.4

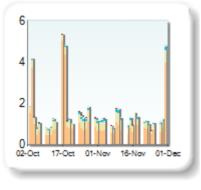
Best Prices

At touch					
Rank	Venue	Best Price (%)	Change		
1	XMAD	5.62	+0.41		
2	CEUX	3.51	-0.73		
3	TQEX	0.65	-0.22		
4	CHIX	0.20	-0.01		
5	BATE	0.08	-0.02		
6	TRQX	0.00	+0.00		

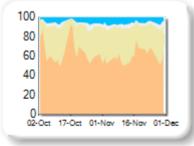
Banco Bilbao Vizcaya Argentaria SA

Market Share					
Rank	Venue	Market Share	Change		
1	XMAD	63.15%	-9.59		
2	CEUX	27.42%	+6.68		
3	AQEU	5.39%	+1.75		
4	TQEX	3.68%	+1.06		
5	BATE	0.20%	+0.08		
6	CHIX	0.12%	0.00		
7	TRQX	0.03%	+0.01		
8	AQXE	0.00%	+0.00		

Volume Trend



Market Share Trend



Spreade

At touch					
Rank	Venue	Spread (bps)	Change		
1	CEUX	3.11	-0.25		
2	XMAD	3.50	-0.38		
3	AQEU	3.54	-0.15		
4	TQEX	5.75	-4.37		
5	CHIX	201.93	n/a		
6	BATE	204.53	n/a		
Monthly Spread Trend					

12 10 02-Oct 17-Oct 01-Nov 16-Nov 01-De

25k EUR deal					
Rank	Venue	Spread (bps)	Change		
1	XMAD	4.97	-0.89		
2	CEUX	5.11	-1.47		
3	AQEU	5.83	-0.59		
4	TQEX	21.57	-14.64		
5	CHIX	202.19	n/a		
6	BATE	204.76	n/a		
Monthly	/ Spread	Trend			
25 20 15 10 5 02-Oct 17-Oct 01-Nov 16-Nov 01-Dec					

Current Period Comparison Period

Change

+120.5

+30.5

-4.4

+4.8

Change

+962.3

+129.3

+55.8

+36.3

-0.3

-13

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

0

Rank

1

2

3

4

5

6

02-Oct

Venue

XMAD

CEUX

AQEU

TQEX

BATE

CHIX

Monthly Depth Trend

3500

3000 2500

2000 1500

1000 500

0

10BPS Depth (top of book)

Depth (1K EUR)

539.4

179.5

150.3

26.1

17-Oct 01-Nov 16-Nov 01-Dec

50BPS Depth (deeper into book)

Depth (1K

EUR)

2,433.1

573.9

421.0

143.1

1.1

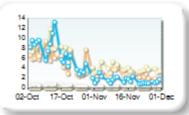
0.8

02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

Best Prices

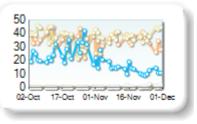
At touch				
Rank	Venue	Best Price (%)	Change	
1	CEUX	3.68	-1.89	
2	XMAD	2.61	-2.13	
3	AQEU	1.50	-5.15	
4	TQEX	0.36	-0.17	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	CEUX	38.10	+2.50		
2	XMAD	34.21	-1.58		
3	AQEU	14.56	-10.94		
4	TQEX	0.62	+0.57		
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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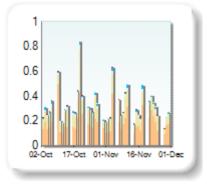
Bankinter SA

Market Share Change Rank Venue Market Share 1 XMAD 58.86% +4.22 CEUX 2 29.80% -3.62 3 TQEX 5.96% -0.63 4 AQEU 5.05% -0.15 5 BATE 0.21% +0.16 6 CHIX +0.03 0.11% 7 TRQX +0.000.02%

Volume Trend

8

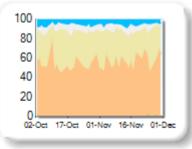
AQXE



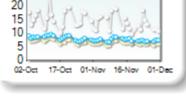
0.00%

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Market Share Trend

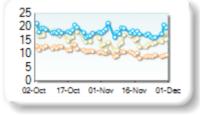


Spreads At touch Spread Rank Venue Change (bps) 1 CEUX 6.26 -0.89 2 XMAD 6.77 -1.02 -0.88 3 AQEU 7.49 4 TOEX 13.79 -2.39 Monthly Spread Trend 25 20



25k EUR deal					
Rank	Venue	Spread (bps)	Change		
1	XMAD	9.81	-2.16		
2	CEUX	14.15	-2.79		
3	AQEU	18.01	-0.27		
4	TQEX	73.34	-9.31		

Monthly Spread Trend



Current Period Comparison Period

Change

+74.8

+11.5

+0.3

+1.9

+0.0

+0.0

+0.0

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

AQXE

CHIX

BATE

Monthly Depth Trend

300

250

200

150

100

Rank

1

2

3

4

5

6

7

10BPS Depth (top of book)

Depth (1K EUR)

177.3

52.3

38.0

7.4

0.8

0.1

0.1

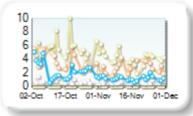
01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

At touch

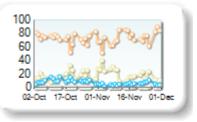
ALTOUCH					
Rank	Venue	Best Price (%)	Change		
1	CEUX	4.15	-1.22		
2	XMAD	2.81	-1.37		
3	AQEU	1.17	-1.43		
4	TQEX	0.54	-0.20		
5	CHIX	0.02	+0.03		
6	BATE	0.01	+0.02		
7	TRQX	0.00	+0.00		
8	AQXE	0.00	+0.00		

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	72.93	+0.37
2	CEUX	19.34	+2.40
3	AQEU	5.29	-4.52
4	TQEX	0.35	+0.33
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



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.

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02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,638.6	+400.2
2	CEUX	257.2	+30.8
3	AQEU	159.9	-1.1
4	TQEX	50.1	+2.4
5	CHIX	18.8	+1.7
6	BATE	18.0	+0.8
7	AQXE	0.8	+0.0

Monthly Depth Trend

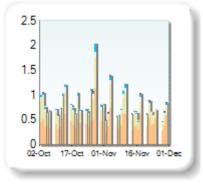


CaixaBank

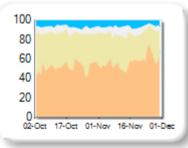
Market ShareRankVenueMarket
ShareChange1XMAD56.38%+5.99

1	XMAD	56.38%	+5.99
2	CEUX	29.96%	-5.87
3	TQEX	6.98%	-0.20
4	AQEU	6.05%	-0.27
5	BATE	0.34%	+0.27
6	CHIX	0.23%	+0.07
7	AQXE	0.03%	+0.02
8	TRQX	0.03%	-0.02

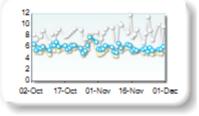
Volume Trend



Market Share Trend

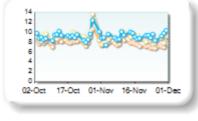


Spreads At touch Rank Venue Spread Change (bps) 1 CEUX 5.24 -0.35 2 XMAD 5.68 -0.53 3 AQEU 5.79 -0.36 4 TOEX 8.64 -0 42 Monthly Spread Trend



	SK EUR deal					
Rank	Venue	Spread (bps)	Change			
1	XMAD	7.46	-0.68			
2	CEUX	8.72	-0.68			
3	AQEU	9.14	-0.12			
4	TQEX	46.57	-1.79			

Monthly Spread Trend



Current Period Comparison Period

Change

+95.9

+9.9

+2.2

+0.0

-0.8

16-Nov 01-Dec

Change

+344.5

+2.5

-12.6

-0.3

+0.6

+0.2

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

BATE

Monthly Depth Trend

Rank

1

2

3

4

5

6

500 400

300

200

100

Rank

1

2

3

4

5

6

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

BATE

Monthly Depth Trend

3500 3000

2500 2000

1500

1000 500

•

0

02-Oct 17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K EUR)

2,398.5

392.7

315.8

74.5

7.0

5.8

02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

10BPS Depth (top of book)

Depth (1K EUR)

338.7

108.3

97.3

20.7

0.1

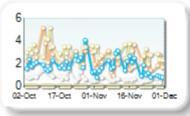
0.0

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

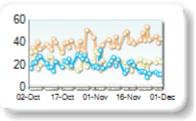
At touch				
Rank	Venue	Best Price (%)	Change	
1	CEUX	2.71	-0.52	
2	XMAD	2.11	-0.63	
3	AQEU	1.62	-0.78	
4	TQEX	0.57	-0.32	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	





25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	40.77	+3.49
2	CEUX	22.07	-0.51
3	AQEU	17.98	-4.48
4	TQEX	0.91	+0.45
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



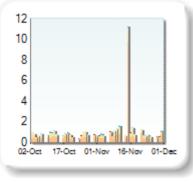
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Cellnex Telecom SAU

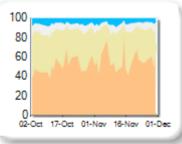
Market Share

Rank	Venue	Market Share	Change
1	XMAD	66.70%	+16.92
2	CEUX	23.91%	-12.41
3	TQEX	5.05%	-2.67
4	AQEU	3.94%	-1.72
5	BATE	0.23%	+0.09
6	CHIX	0.13%	-0.15
7	TRQX	0.03%	-0.06
8	AQXE	0.01%	0.00

Volume Trend



Market Share Trend





At touch				
Rank	Venue	Spread (bps)	Change	
1	CEUX	6.39	-0.46	
2	XMAD	7.40	-0.58	
3	AQEU	7.57	-0.65	
4	TQEX	11.67	+0.98	
5	AQXE	501.00	n/a	

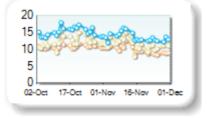
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change			
1	XMAD	9.64	-1.07			
2	CEUX	11.27	-0.92			
3	AQEU	13.49	-1.67			
4	TQEX	126.28	+37.29			

Monthly Spread Trend



Current Period Comparison Period

Change

+64.5

+9.8

+6.7

-1.0

16-Nov 01-Dec

Change

+149.4

+42.8

+24.1

-1.9

+0.2

+0.0

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

300 250

200 150

100

50

Rank

1

2

3

4

5

6

02-Oct

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

BATE

Monthly Depth Trend

2000

1500

1000

500

0

Rank

1

2

3

4

10BPS Depth (top of book)

Depth (1K EUR)

209.9

83.5

55.2

18.4

17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,614.2

364.2

242.9

57.6

1.8

0.5

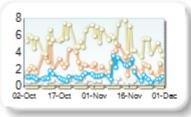
02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

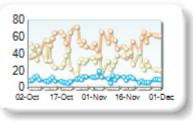
Rank	Venue	Best Price (%)	Change	
1	CEUX	5.38	-0.88	
2	XMAD	2.49	-0.20	
3	AQEU	1.62	+0.75	
4	TQEX	0.65	-0.01	
5	CHIX	0.01	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	52.81	+1.09
2	CEUX	30.49	-3.58
3	AQEU	10.44	+1.00
4	TQEX	0.54	+0.10
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



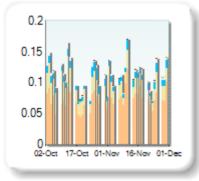
Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week. Spreads measure the bid to offer spread of the best visible orders in the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

INMOBILIARIA COLONIAL SA INMOBILIARIA COLOI

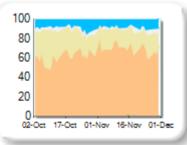
Market Share

Rank	Venue	Market Share	Change
1	XMAD	69.82%	+9.07
2	CEUX	18.57%	-7.79
3	AQEU	8.13%	-0.74
4	TQEX	2.95%	-1.00
5	BATE	0.33%	+0.30
6	CHIX	0.16%	+0.13
7	TRQX	0.04%	+0.04
8	AQXE	0.00%	+0.00

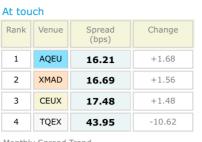
Volume Trend



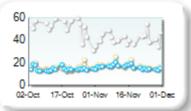
Market Share Trend



Spreads

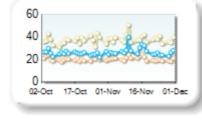


Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change	
1	XMAD	20.46	+0.34	
2	AQEU	27.10	+1.67	
3	CEUX	38.24	+1.56	
Monthly Spread Trend				



Current Period Comparison Period

Change

+13.3

+4.1

+0.1

+03

01-Dec

Change

+58.8

+2.4

-20.0

-0.7

16-Nov 01-Dec

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

80

60

40

20

0

Rank

1

2

3

4

800

600

400

200

0

02-Oct 17-Oct 01-Nov

02-Oct

10BPS Depth (top of book)

Depth (1K EUR)

47.9

27.6

10.4

1.5

01-Nov

Depth (1K

EUR)

651.9

131.1

100.8

16.2

50BPS Depth (deeper into book)

17-Oct

Venue

XMAD

AQEU

CEUX

TQEX

Monthly Depth Trend

16-Nov

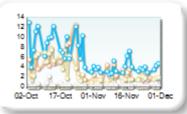
01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

At	to	uc	h

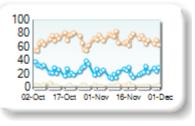
/	At touch				
Rank	Venue	Best Price (%)	Change		
1	AQEU	3.87	-4.63		
2	XMAD	2.02	-3.15		
3	CEUX	1.58	-2.36		
4	TQEX	0.19	-0.22		
5	CHIX	0.01	+0.00		
6	TRQX	0.00	+0.00		
7	BATE	0.00	+0.00		
8	AQXE	0.00	+0.00		

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	71.44	+2.60	
2	AQEU	22.61	-4.37	
3	CEUX	2.16	0.00	
4	TQEX	0.04	+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



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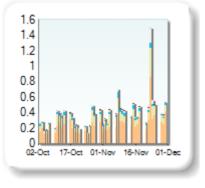
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is auoted in '000s of EUR.

Endesa SA

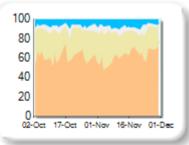
Market Share

Rank	Venue	Market Share	Change
1	XMAD	61.64%	+1.33
2	CEUX	24.95%	-2.91
3	AQEU	6.67%	+0.47
4	TQEX	6.17%	+1.03
5	BATE	0.35%	+0.23
6	CHIX	0.18%	-0.04
7	TRQX	0.02%	-0.12
8	AQXE	0.02%	+0.01

Volume Trend



Market Share Trend



Spreads At touch Rank Venue Change Spread (bps) 1 CEUX 5.60 -0.99 2 AOEU 6.06 -1.29 3 XMAD -0.80 6.26 4 TQEX 15.89 +1.575 BATE 208.97 n/a Monthly Spread Trend 25 20 15 10 5

17-Oct 01-Nov

16-Nov

01-Dec

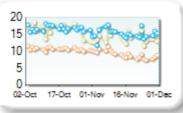
25k EUR deal

0

02-Oct

Rank	Venue	Spread (bps)	Change
1	XMAD	8.97	-1.65
2	CEUX	14.05	-2.33
3	AQEU	15.08	-1.63
4	TQEX	92.00	+5.25
5	BATE	209.65	n/a

Monthly Spread Trend



Current Period Comparison Period

Change

+92.5

+11.3

+4.0

+0.2

+0.0

+0.0

Change

+342.8

+20.8

+8.3

-3.9

+1.3

+1.3

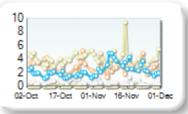
+0.1

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

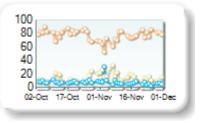
At touch				
Rank	Venue	Best Price (%)	Change	
1	CEUX	4.15	-0.10	
2	AQEU	2.88	+1.11	
3	XMAD	2.64	-0.37	
4	TQEX	0.47	-0.11	
5	BATE	0.01	+0.01	
6	CHIX	0.00	+0.00	
7	TRQX	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	74.69	-5.02	
2	CEUX	16.04	+4.75	
3	AQEU	7.84	-0.62	
4	TQEX	0.24	+0.21	
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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Depth (1K EUR)

227.4

52.6

45.2

8.5

0.1

0.1

17-Oct 01-Nov 16-Nov 01-Dec

50BPS Depth (deeper into book)

Depth (1K EUR)

1,690.6

241.3

172.7

55.0

14.0

5.5

1.2

02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

BATE

CHIX

Monthly Depth Trend

Rank

1

2

3

4

5

6

400

300

200

100

Rank

1

2

3

4

5

6

7

0

02-Oct

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

BATE

AQXE

Monthly Depth Trend

2500

2000

1500

1000 500

0

10BPS Depth (top of book)

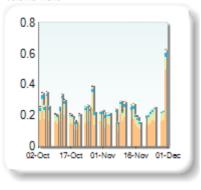
Enagas SA

Market Share Change Rank Venue Market Share 1 XMAD 65.90% +1.76CEUX 2 23.25% -1.49 3 AQEU 5.35% -0.44 4 TQEX 5.01% +0.08 5 BATE 0.23% +0.16 6 CHIX -0.12 0.17% 7 AQXE +0.060.06%

Volume Trend

8

TROX



0.03%

0 00

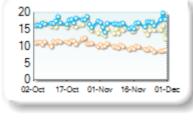
Market Share Trend



Spreads At touch Spread Rank Venue Change (bps) 1 CEUX 6.13 -0.67 2 XMAD 6.70 -0.70 -0.72 3 AQEU 7.03 4 TOEX 10.96 +0.68Monthly Spread Trend 20 15 10 5 0 17-Oct 01-Nov 02-Oct 16-Nov 01-Dec

5k E	5k EUR deal					
Rank	Venue	Spread (bps)	Change			
1	XMAD	9.43	-1.61			
2	CEUX	14.75	-1.56			
3	AQEU	16.52	-0.54			
4	TQEX	59.43	-4.10			
leathly Caread Tread						





Current Period Comparison Period

Change

+56.9

+6.3

-0.8

+1.6

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

6

7

8

CHIX

TRQX

AQXE

Best Prices Trend

At touch					
Rank	Venue	Best Price (%)	Change		
1	CEUX	4.12	+0.82		
2	XMAD	3.46	+0.57		
3	AQEU	2.19	+0.87		
4	TQEX	0.83	+0.10		
5	BATE	0.00	+0.00		

0.00

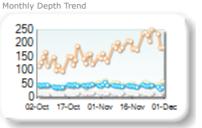
0.00

0.00

+0.00

+0.00

+0.00



Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

Rank

1

2

3

4

10BPS Depth (top of book)

Depth (1K EUR)

191.5

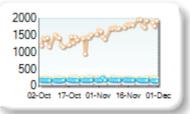
48.8

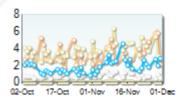
41.7

13.9

50BPS Depth (deeper into book)

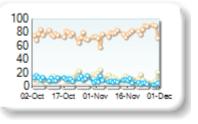
Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,741.6	+399.7
2	CEUX	234.0	+0.3
3	AQEU	171.7	+5.3
4	TQEX	65.9	-1.0
5	CHIX	31.6	+1.4
6	BATE	7.0	+0.3
Monthly Depth Trend			





25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	78.77	+3.19	
2	CEUX	13.05	+0.87	
3	AQEU	7.05	-4.50	
4	TQEX	0.12	+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

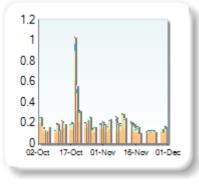


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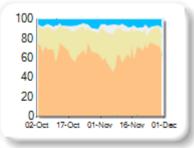
FLUIDRA SA

Market Share					
Rank	Venue	Market Share	Change		
1	XMAD	61.88%	-2.96		
2	CEUX	25.99%	+1.53		
3	AQEU	6.15%	-0.01		
4	TQEX	5.42%	+1.01		
5	BATE	0.38%	+0.34		
6	CHIX	0.16%	+0.13		
7	TRQX	0.02%	-0.05		
8	AQXE	0.00%	0.00		

Volume Trend



Market Share Trend



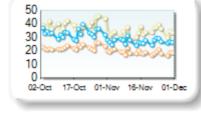
Spreads At touch Rank Venue Spread Change (bps) 1 XMAD 15.68 -1.06 2 AOEU 16.25 -2.08 3 CEUX 17.16 -0.67 4 TQEX 40.66 -0.68 Monthly Spread Trend 60 40 20

0

02-Oct

25k EUR deal				
Rank	Venue	Spread (bps)	Change	
1	XMAD	18.93	-3.50	
2	AQEU	26.92	-5.93	
3	CEUX	33.55	-5.31	
Monthly Spread Trend				

17-Oct 01-Nov 16-Nov 01-Dec



Current Period Comparison Period

Change

+12.0

+5.0

+2.7

-0.1

01-Dec

Change

+354.6

+29.9

+22.0

+2.4

+0.0

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

60

40

20

0

Rank

1

2

3

4

5

02-Oct

17-Oct

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

Monthly Depth Trend

1400

1200

1000

800

600

400

n l

10BPS Depth (top of book)

Depth (1K EUR)

39.8

19.1

11.0

0.8

01-Nov

Depth (1K

EUR)

975.5

145.5

132.5

22.4

0.4

02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

50BPS Depth (deeper into book)

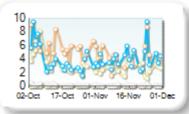
16-Nov

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

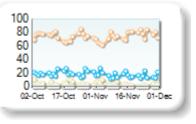
ACTOUCH				
Rank	Venue	Best Price (%)	Change	
1	XMAD	4.16	-1.51	
2	AQEU	4.08	-0.36	
3	CEUX	2.71	-0.79	
4	TQEX	0.14	-0.05	
5	CHIX	0.02	+0.04	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	74.26	+0.11	
2	AQEU	16.77	-2.92	
3	CEUX	3.96	-0.62	
4	TQEX	0.03	+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



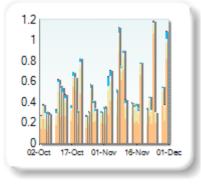
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Ferrovial SA

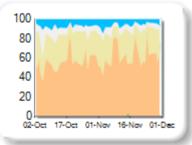
Market Share

Rank	Venue	Market Share	Change
1	XMAD	66.58%	+9.07
2	CEUX	22.24%	-4.75
3	AQEU	5.40%	-1.08
4	TQEX	5.26%	-3.59
5	BATE	0.31%	+0.28
6	CHIX	0.18%	+0.07
7	AQXE	0.02%	+0.02
8	TRQX	0.01%	0.00

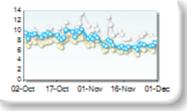
Volume Trend



Market Share Trend



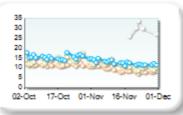




25k EUR deal

Sit Loit deal				
Rank	Venue	Spread (bps)	Change	
1	XMAD	8.93	-2.43	
2	CEUX	11.10	-2.89	
3	AQEU	12.56	-2.86	
4	TQEX	38.58	-3.53	
5	BATE	215.04	n/a	

Monthly Spread Trend



Current Period Comparison Period

Change

+108.1

+21.0

+8.8

+4.6

Change

+354.3

+38.4

-0.5

+6.0

+1.6

+0.1

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

400 300

200

100

Rank

1

2

3

4

5

6

0

02-Oct

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

BATE

Monthly Depth Trend

2500

2000

1500

1000

500

0

10BPS Depth (top of book)

Depth (1K EUR)

248.5

75.6

58.5

20.3

17-Oct 01-Nov 16-Nov 01-Dec

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,909.7

324.0

226.9

87.0

6.9

2.0

02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

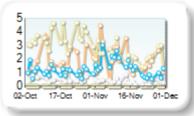
01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

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7.00	coc	

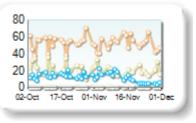
Rank	Venue	Best Price (%)	Change		
1	CEUX	2.25	-1.67		
2	XMAD	1.92	-0.29		
3	AQEU	1.42	+0.16		
4	TQEX	0.34	-0.27		
5	BATE	0.01	+0.00		
6	CHIX	0.01	+0.00		
7	TRQX	0.00	+0.00		
8	AQXE	0.00	+0.00		

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	52.31	-0.61	
2	CEUX	19.48	-2.47	
3	AQEU	10.96	-3.08	
4	TQEX	0.58	+0.21	
5	BATE	0.01	+0.01	
6	CHIX	0.00	+0.00	
7	TRQX	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend

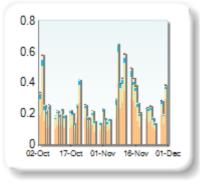


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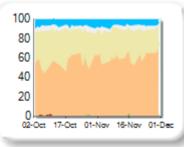
GRIFOLS CLASE A

Market Share				
Rank	Venue	Market Share	Change	
1	XMAD	60.97%	+5.30	
2	CEUX	28.10%	-4.00	
3	AQEU	6.10%	-0.53	
4	TQEX	3.98%	-0.71	
5	BATE	0.55%	+0.41	
6	CHIX	0.28%	-0.33	
7	AQXE	0.01%	+0.01	
8	TRQX	0.01%	-0.15	

Volume Trend



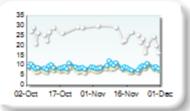
Market Share Trend



Spreads

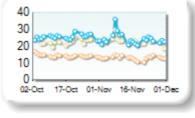
At tou	ch		
Rank	Venue	Spread (bps)	Change
1	CEUX	7.94	+0.50
2	XMAD	8.79	-0.03
3	AQEU	9.17	+0.24
4	TQEX	31.36	+1.16

Monthly Spread Trend



5k EUR deal				
Rank	Venue	Spread (bps)	Change	
1	XMAD	13.04	-1.19	
2	CEUX	22.96	+0.31	
3	AQEU	24.15	-1.22	
4	TQEX	187.41	+20.45	

Monthly Spread Trend



Current Period Comparison Period

Change

+32.3

+0.6

+4.4

-0.2

16-Nov 01-Dec

Change

+172.9

-11.6

-9.2

-3.6

+0.4

+0.2

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

200

150

100

50

Rank

1

2

3

4

5

6

0

02-Oct

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

BATE

Monthly Depth Trend

1400

1200 1000

800

600

400

02-Oct

10BPS Depth (top of book)

Depth (1K EUR)

111.6

27.2

26.6

2.5

17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,021.6

174.2

140.3

36.5

8.7

3.9

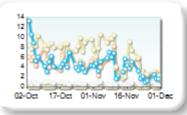
17-Oct 01-Nov 16-Nov 01-Dec

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

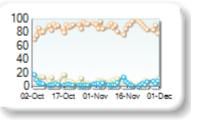
At tou	ch		
Rank	Venue	Best Price (%)	Change
1	CEUX	5.67	-2.53
2	XMAD	4.02	-0.95
3	AQEU	3.66	-1.20
4	TQEX	0.50	-0.26
5	CHIX	0.01	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k E	UR deal		
Rank	Venue	Best Price (%)	Change
1	XMAD	88.57	+1.48
2	CEUX	6.61	-2.20
3	AQEU	4.49	+0.55
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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International Consolidated Airlines Group SA

-0.01

-0.03

Market Share				
Rank	Venue	Market Share	Change	
1	XMAD	80.90%	+0.18	
2	CEUX	12.07%	-0.95	
3	AQEU	5.38%	+0.75	
4	TQEX	1.56%	+0.05	
5	TRQX	0.08%	0.00	

0.00%

0.00%

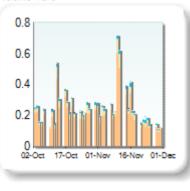
Volume Trend

BATE

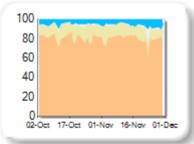
CHIX

6

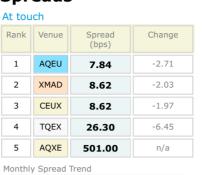
7

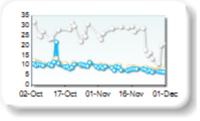


Market Share Trend



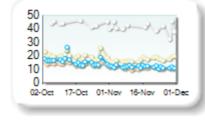
Spreads





25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	11.06	-2.92
2	AQEU	11.95	-4.09
3	CEUX	17.14	-2.65
4	TQEX	49.56	+1.66
Nonthly Spread Trend			



Current Period Comparison Period

Change

+76.9

+28.0

+10.9

+4.4

+0.2

+0.4

16-Nov 01-Dec

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

BATE

TRQX

Monthly Depth Trend

300

250

200

150

100

50

Rank

1

2

3

4

5

6

0

02-Oct

Venue

XMAD

CEUX

AQEU

TQEX

BATE

TRQX

Monthly Depth Tren

Rank

1

2

3

4

5

6

10BPS Depth (top of book)

Depth (1K EUR)

185.1

85.6

55.9

7.3

4.2

1.7

17-Oct 01-Nov

50BPS Depth (deeper into book)

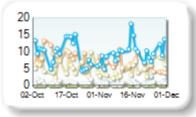
01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

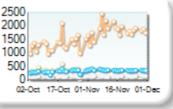
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Rank	Venue	Best Price (%)	Change
1	AQEU	9.75	-1.28
2	XMAD	6.12	-2.47
3	CEUX	4.79	-0.01
4	TRQX	0.81	+1.31
5	TQEX	0.60	-0.19
6	CHIX	0.00	+0.00
7	BATE	0.00	+0.00



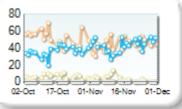


Depth (1K EUR)	Change	25k E	UR deal		
1,818.1	+509.7	Rank	Venue	Best Price (%)	Change
372.2	+4.4	1	XMAD	44.69	-6.46
357.9	+49.8	2	AQEU	43.12	+7.44
135.4	+18.0	3	CEUX	3.58	-2.61
9.6	-0.1	4	TRQX	0.03	+0.03
2.8	-0.6	5	TQEX	0.01	-0.01
ıd		6	CHIX	0.00	+0.00



		(%)	
1	XMAD	44.69	-6.46
2	AQEU	43.12	+7.44
3	CEUX	3.58	-2.61
4	TRQX	0.03	+0.03
5	TQEX	0.01	-0.01
6	CHIX	0.00	+0.00
7	BATE	0.00	+0.00





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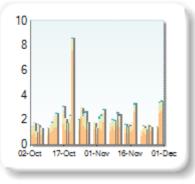
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Iberdrola SA

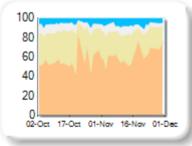
Market Share

Rank	Venue	Market Share	Change
1	XMAD	62.43%	+2.16
2	CEUX	23.92%	-3.72
3	TQEX	6.80%	-0.04
4	AQEU	6.32%	+1.48
5	BATE	0.35%	+0.26
6	CHIX	0.16%	-0.13
7	TRQX	0.01%	-0.02
8	AQXE	0.01%	-0.01

Volume Trend



Market Share Trend



Spreads At touch Rank Venue Spread (bps) 1 CEUX 5.76 2 XMAD 6.02 3 AQEU 6.12 4 TQEX 6.76 5 CHIX 484.09 6 BATE 491.76

Change

+1.79

+1.67

+1.41

+1.17

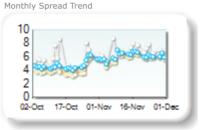
+319.17

+426.49

-0.84

AQXE

7



500.08

Rank	Venue	Spread (bps)	Change	
1	XMAD	6.88	+1.11	
2	CEUX	6.90	+1.16	
3	AQEU	7.60	+0.42	
4	TQEX	19.87	-4.75	
5	CHIX	488.26	+227.51	
6	BATE	491.71	n/a	
25 20 15 10	y Spread	Trend	~~54.2	

Current Period Comparison Period

Change

+9.3

+8.2

+46.0

+8.6

Change

+464.3

+8.0

+110.4

+17.4

-1.8

-4 1

+0.0

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

600

400

200

Rank

1

2

3

4

5

6

7

0

02-Oct

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

BATE

AQXE

Monthly Depth Trend

3500 3000

2500 2000

> 1500 1000

> > 500

0

10BPS Depth (top of book)

Depth (1K EUR)

396.1

188.4

166.0

52.7

17-Oct 01-Nov 16-Nov 01-Dec

50BPS Depth (deeper into book)

Depth (1K

EUR)

2,625.5

608.3

493.3

136.7

17.7

2.2

0.0

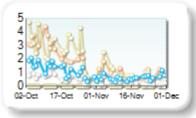
02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

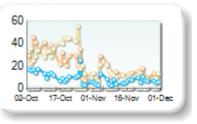
At tou	ch		
Rank	Venue	Best Price (%)	Change
1	CEUX	0.78	-2.00
2	XMAD	0.76	-1.42
3	AQEU	0.62	-0.68
4	TQEX	0.28	-0.36
5	CHIX	0.01	0.00
6	AQXE	0.00	+0.00
7	BATE	0.00	+0.00
8	TRQX	0.00	+0.00

Best Prices Trend



25k E	UR deal		
Rank	Venue	Best Price (%)	Change
1	XMAD	12.75	-15.31
2	CEUX	10.81	-21.56
3	AQEU	6.33	-5.10
4	TQEX	0.63	-0.25
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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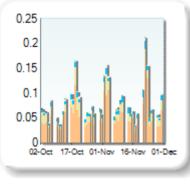
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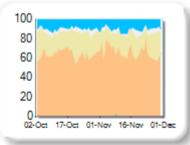
Indra Sistemas SA

Market Share				
Rank	Venue	Market Share	Change	
1	XMAD	68.58%	+4.43	
2	CEUX	18.56%	-4.65	
3	AQEU	9.18%	+0.24	
4	TQEX	3.47%	-0.05	
5	BATE	0.11%	+0.04	
6	CHIX	0.10%	0.00	

Volume Trend



Market Share Trend

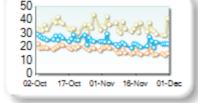






25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	16.50	-2.97
2	AQEU	22.53	-3.50
3	CEUX	34.09	-0.86
lonthly	y Spread	Trend	



Current Period Comparison Period

Change

+11.3

+0.4

-1.2

+0.2

01-Dec

Change

+226.9

+9.1

-2.3

-1.2

+0.1

16-Nov 01-Dec

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

80

60

40

20

0

Rank

1

2

3

4

5

Venue

XMAD

AQEU

CEUX

TQEX

CHIX

Monthly Depth Trend

1600 1400

1200

1000

600 400

200

0 2-Oct

02-Oct

10BPS Depth (top of book)

Depth (1K EUR)

51.6

26.0

10.0

1.6

17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K

EUR)

957.8

139.9

133.7

23.0

2.8

17-Oct 01-Nov

16-Nov

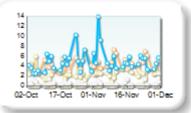
01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

At touch

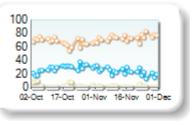
AL LUU	CIT		
Rank	Venue	Best Price (%)	Change
1	AQEU	5.27	-0.74
2	XMAD	4.35	+0.69
3	CEUX	2.61	+0.77
4	TQEX	0.34	-0.02
5	BATE	0.01	+0.00
6	CHIX	0.00	0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k E	UR deal		
Rank	Venue	Best Price (%)	Change
1	XMAD	73.13	+6.04
2	AQEU	23.74	-4.53
3	CEUX	1.39	-1.74
4	TQEX	0.02	+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



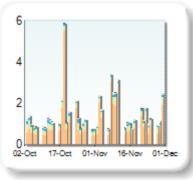
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INDITEX

Market Share

Rank	Venue	Market Share	Change
1	XMAD	70.21%	+3.33
2	CEUX	19.34%	-1.42
3	TQEX	5.29%	+0.19
4	AQEU	4.72%	-2.40
5	BATE	0.27%	+0.24
6	CHIX	0.15%	+0.06
7	TRQX	0.02%	0.00
8	AQXE	0.00%	-0.01

Volume Trend



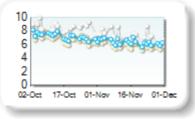
Market Share Trend

100 80 60 40 20 02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

Spreads At touch Rank Venue Spr

Rank	Venue	Spread (bps)	Change
1	CEUX	5.76	-0.95
2	XMAD	6.28	-1.02
3	AQEU	6.33	-0.88
4	TQEX	7.33	-1.18
5	BATE	447.70	n/a
6	CHIX	468.68	n/a
7	AQXE	500.19	-0.81
8	TRQX	501.00	n/a

Monthly Spread Trend



25k E	UR deal		
Rank	Venue	Spread (bps)	Change
1	XMAD	7.52	-1.05
2	CEUX	7.81	-1.33
3	AQEU	8.02	-0.41
4	TQEX	27.98	-3.53
5	CHIX	494.48	n/a
6	BATE	501.00	n/a
Monthl 35 30 25 20 15 10 5 0 02-0		Trend	

Current Period Comparison Period

Change

+58.5

-123.1

+18.0

+3.8

+0.0

+0.0

Change

+251.0

-235.7

+61.8

+1.4

+0.0

+0.2

+0.0

16-Nov 01-Dec

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

CHIX

AQXE

Monthly Depth Trend

Rank

1

2

3

4

5

6

800 600

400

200

Rank

1

2

3

4

5

6

7

0

02-Oct

Venue

XMAD

AQEU

CEUX

TQEX

CHIX

BATE

AQXE

Monthly Depth Trend

3500 3000

2500

2000

1500 1000 500

02-Oct

10BPS Depth (top of book)

Depth (1K EUR)

299.4

162.1

121.6

32.4

0.1

0.0

17-Oct 01-Nov 16-Nov 01-Dec

50BPS Depth (deeper into book)

Depth (1K EUR)

2,415.9

513.8

508.5

113.8

5.2

3.3

0.0

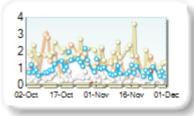
17-Oct 01-Nov

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

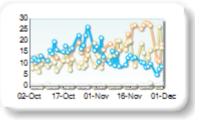
At tou	ch		
Rank	Venue	Best Price (%)	Change
1	CEUX	1.67	+0.05
2	XMAD	1.13	-0.32
3	AQEU	0.83	-0.36
4	TQEX	0.40	-0.07
5	CHIX	0.04	-0.01
6	AQXE	0.00	+0.00
7	BATE	0.00	+0.00
8	TRQX	0.00	+0.00





25k E	UR deal		
Rank	Venue	Best Price (%)	Change
1	XMAD	19.67	+5.68
2	CEUX	15.18	+5.17
3	AQEU	11.57	-4.77
4	TQEX	0.71	+0.34
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

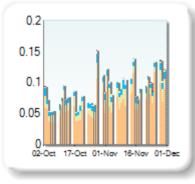


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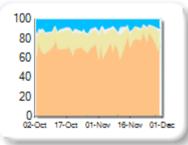
Mapfre SA

Market Share Change Rank Venue Market Share 1 XMAD +4.0173.38% CEUX 2 15.10% -2.19 3 AQEU 7.93% -2.23 4 TQEX 3.13% +0.10 5 BATE 0.24% +0.21 6 CHIX +0.07 0.16% 7 AQXE +0.060.06% TRQX -0.03 8 0.01%

Volume Trend

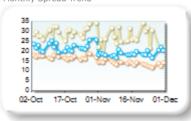


Market Share Trend



Spr	eads	5		
At tou				
Rank	Venue	Spread (bps)	Chang	
1	AQEU	9.36	-1.07	
2	XMAD	9.78	-1.69	
3	CEUX	9.89	-1.53	
4	TQEX	19.67	-4.49	
5	CHIX	491.96	n/a	
6	AQXE	501.00	+0.00	
20 10 0	10 ജ്ജിൽതിന്റെ അത്രം			
25k E Rank	UR deal	Spread (bps)	Chang	
1	XMAD			
	AMAD	13.77	-3.37	
2	AQEU	13.77 18.74	-3.37	
2 3			-3.37 -3.41 -3.20	
	AQEU	18.74	-3.41	

Monthly Spread Trend



Current Period Comparison Period

Change

+44.2

+3.0

+3.8

+1.0

Change

+356.0

+9.1

+18.4

-0.3

+0.1

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

200 150

100

50

Rank

1

2

3

4

5

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

Monthly Depth Trend

2000

1500

1000

500

0

0

10BPS Depth (top of book)

Depth (1K EUR)

98.3

35.6

19.5

3.9

02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

Depth (1K

EUR)

1,318.3

155.4

144.1

30.8

1.1

02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

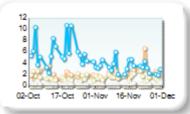
50BPS Depth (deeper into book)

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

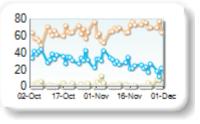
At touch			
Rank	Venue	Best Price (%)	Change
1	AQEU	3.39	-2.46
2	XMAD	2.21	+0.07
3	CEUX	1.60	+0.00
4	TQEX	0.27	-0.06
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	67.56	+4.43
2	AQEU	26.47	-7.71
3	CEUX	3.36	+1.16
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

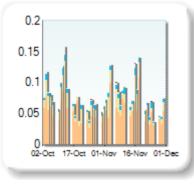


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MELIA HOTELS INTERNATIONAL SA

Market Share				
Rank	Venue	Market Share	Change	
1	XMAD	69.27%	+1.91	
2	CEUX	20.37%	-1.84	
3	AQEU	7.59%	+0.19	
4	TQEX	2.52%	-0.40	
5	BATE	0.19%	+0.13	
6	CHIX	0.06%	+0.01	
7	TRQX	0.00%	+0.00	

Volume Trend



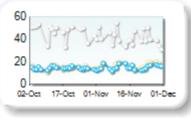
Market Share Trend



Spreads

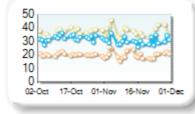
At touch				
Rank	Venue	Spread (bps)	Change	
1	AQEU	15.01	+0.57	
2	XMAD	15.02	+1.13	
3	CEUX	16.34	+1.49	
4	TQEX	42.05	-6.21	

Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	19.56	-0.61
2	AQEU	30.21	-2.09
3	CEUX	35.99	-0.74
Monthly	y Spread	Trend	



Current Period Comparison Period

Change

+15.3

+5.0

+2.0

01-Dec

Change

+223.0

+5.1

+11.9

+1.5

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

80

60

40

20

0

Rank

1

2

3

4

02-Oct

17-Oct

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

1200

1000

800

600

400

200

ol

10BPS Depth (top of book)

Depth (1K EUR)

47.2

20.2

10.6

1.1

01-Nov

Depth (1K

EUR)

938.0

135.4

111.8

18.8

02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

50BPS Depth (deeper into book)

16-Nov

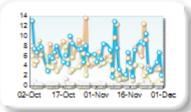
01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

A 1		
At	το	uci

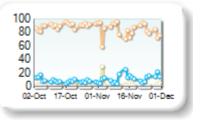
Rank	Venue	Best Price (%)	Change
1	AQEU	5.81	-0.70
2	XMAD	5.42	-1.00
3	CEUX	2.75	-2.51
4	TQEX	0.23	-0.20
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	83.52	-5.90	
2	AQEU	11.82	+3.04	
3	CEUX	3.06	+1.41	
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

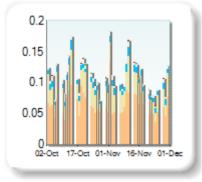


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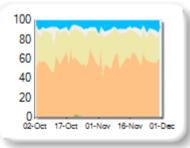
Merlin Properties Socimi SA

Market Share				
Rank	Venue	Market Share	Change	
1	XMAD	59.23%	+1.67	
2	CEUX	27.73%	-1.88	
3	AQEU	8.16%	+0.96	
4	TQEX	4.59%	-0.58	
5	BATE	0.15%	-0.11	
6	CHIX	0.13%	+0.10	
7	TRQX	0.01%	-0.14	
8	AQXE	0.01%	0.00	

Volume Trend



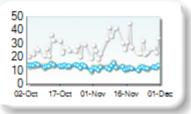
Market Share Trend



Spreads

At touch				
Rank	Venue	Spread (bps)	Change	
1	AQEU	12.32	-1.39	
2	CEUX	12.38	-1.02	
3	XMAD	12.96	-1.00	
4	TQEX	30.66	+4.77	

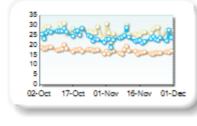
Monthly Spread Trend



25k EUR deal

М

Rank	Venue	Spread (bps)	Change		
1	XMAD	16.49	-1.34		
2	AQEU	23.29	-2.24		
3	CEUX	26.43	-1.10		
onthly Spread Trend					



Current Period Comparison Period

Change

+9.1

+0.6

+0.5

-0.7

01-Dec

Change

+54.0

-0.2

+4.4

-5.3

+0.2

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

80

60

40 20

0

Rank

1

2

3

4

5

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

Monthly Depth Trend

1000

800

600

400

200

02-Oct

10BPS Depth (top of book)

Depth (1K EUR)

58.4

24.7

20.0

2.9

17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K

EUR)

671.0

133.4

132.5

22.9

3.3

17-Oct 01-Nov 16-Nov 01-Dec

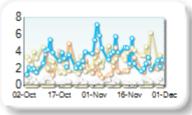
16-Nov

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

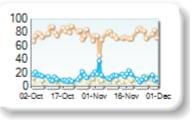
At touch			
Rank	Venue	Best Price (%)	Change
1	AQEU	3.71	+1.21
2	CEUX	3.46	+1.37
3	XMAD	2.19	+0.05
4	TQEX	0.41	-0.04
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	74.80	-4.54	
2	AQEU	16.17	+2.39	
3	CEUX	7.44	+1.90	
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	

Best Prices Trend



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ARCELORMITTAL SA

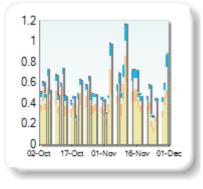
Market Share						
Rank	Venue	Market Share	Change			
1	CEUX	56.21%	-5.98			
2	XMAD	16.29%	+1.45			
3	TQEX	15.11%	+2.15			
4	AQEU	11.61%	+2.17			
5	TRQX	0.31%	+0.06			
6	BATE	0.27%	+0.07			

AQXE Volume Trend

CHIX

7

8



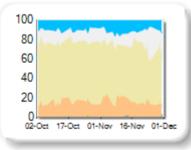
0.16%

0.05%

+0.06

+0.02

Market Share Trend



Spreads

At touch				
Rank	Venue	Spread (bps)	Change	
1	CEUX	3.94	-1.00	
2	AQEU	4.06	-1.10	
3	XMAD	7.73	-0.97	
4	TQEX	9.60	-1.29	

Monthly Spread Trend

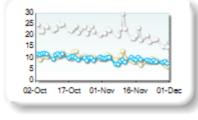


25k EUR deal

R

Rank	Venue	Spread (bps)	Change
1	AQEU	9.11	-1.70
2	XMAD	9.22	-1.48
3	CEUX	9.29	-1.66
4	TQEX	20.93	-2.27

Monthly Spread Trend



Current Period Comparison Period

Change

+114.3

+19.6

+23.9

+9 N

16-Nov 01-Dec

Change

-25.9

-20.9

-15.6

-4.0

+1.8

16-Nov 01-Dec

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

400

300

200

100

Rank

1

2

3

4

5

0

02-Oct

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

Monthly Depth Trend

2000

1500

1000

500

0 02-Oct

10BPS Depth (top of book)

Depth (1K EUR)

295.2

124.0

97.5

31.0

17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,463.2

410.3

364.6

225.7

20.0

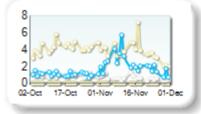
17-Oct 01-Nov

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

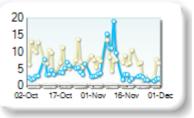
At touch					
Rank	Venue	Best Price (%)	Change		
1	CEUX	3.70	-0.25		
2	AQEU	2.22	+1.05		
3	TQEX	0.62	-0.38		
4	CHIX	0.00	+0.00		
5	TRQX	0.00	+0.00		
6	BATE	0.00	+0.00		
7	AQXE	0.00	+0.00		

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	CEUX	6.61	-1.66	
2	AQEU	4.95	+0.77	
3	TQEX	0.24	+0.08	
4	CHIX	0.00	+0.00	
5	TRQX	0.00	+0.00	
6	BATE	0.00	+0.00	
7	AQXE	0.00	+0.00	

Best Prices Trend



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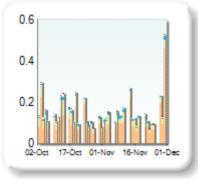
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

Naturgy Energy Group SA

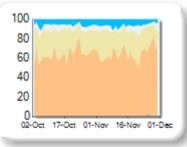
Market Share

Rank	Venue	Market Share	Change
1	XMAD	68.42%	+3.32
2	CEUX	20.99%	-3.16
3	AQEU	5.61%	+0.25
4	TQEX	4.66%	-0.53
5	BATE	0.18%	+0.15
6	CHIX	0.13%	-0.02
7	AQXE	0.00%	+0.00
8	TRQX	0.00%	-0.01

Volume Trend



Market Share Trend



Spreads At touch Spread Rank Venue Change (bps) 1 CEUX 9.01 -0.53 2 AOEU 9.88 -0.48 3 XMAD 10.03 -0.67 4 TQEX 20.88 +1.11

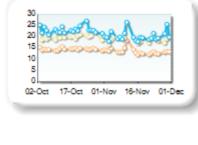
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change			
1	XMAD	13.53	-1.01			
2	CEUX	19.15	-1.22			
3	AQEU	20.24	-2.75			
onthly Spread Trend						

Monthly Spread Trend



Current Period Comparison Period

Change

+40.3

+6.3

+0.3

16-Nov 01-Dec

Change

+113.6

+8.8

+13.7

-6.4

-0.4

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

120

100 80

60 40

20

Rank

1

2

3

4

5

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

Monthly Depth Trend

1400

1200

1000

800

600

400

n |

02-Oct

02-Oct

Rank

1

2

3

4

10BPS Depth (top of book)

Depth (1K EUR)

108.2

38.1

35.3

6.1

17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,178.8

198.0

139.7

35.9

9.0

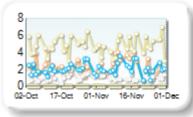
17-Oct 01-Nov 16-Nov 01-Dec

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

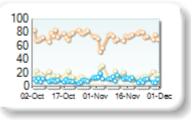
At touch					
Rank	Venue	Best Price (%)	Change		
1	CEUX	4.69	-0.12		
2	XMAD	2.44	-0.01		
3	AQEU	2.05	-0.22		
4	TQEX	0.98	-0.08		
5	CHIX	0.00	+0.00		
6	TRQX	0.00	+0.00		
7	BATE	0.00	+0.00		
8	AQXE	0.00	+0.00		

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	71.85	-3.69	
2	CEUX	15.88	+1.17	
3	AQEU	11.17	+2.48	
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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PHARMA MAR SA PHARMA MAR ORD SHS

Market Share Market Change Rank Venue Share 1 XMAD 80.73% +0.69 CEUX 2 12.21% -0.60

5.41%

1.64%

0.01%

+0.67 -0.01

-0.68

Volume Trend

AQEU

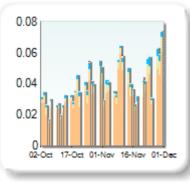
TQEX

CHIX

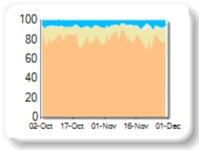
3

4

5



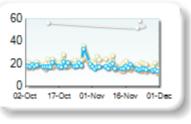
Market Share Trend



Spreads At touch

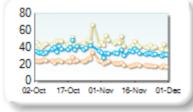
Rank	Venue	Spread (bps)	Change	
1	XMAD	15.01	-2.52	
2	AQEU	16.19	-2.97	
3	CEUX	20.57	-1.81	
4	TQEX	66.36	-3.83	

Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change	
1	XMAD	19.14	-5.21	
2	AQEU	32.66	-4.85	
3	CEUX	42.99	-2.45	
Monthly Spread Trend				



Change

+29.6

+4.2

+1.2

 ± 0.1

01-Dec

Change

+357.3

+13.2

+15.6

+1.0

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

80 60

40

20

0

Rank

1

2

3

4

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

1400 1200

1000

800

600

400

200

ol

02-Oct

10BPS Depth (top of book)

Depth (1K EUR)

50.3

14.8

4.2

0.3

17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,024.0

128.1

101.7

16.6

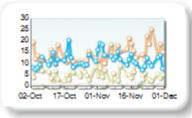
02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

16-Nov

Best Prices

At touch			
Rank	Venue	Best Price (%)	Change
1	XMAD	15.88	+2.90
2	AQEU	12.41	+0.58
3	CEUX	5.02	+0.40
4	TQEX	0.35	+0.14
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00

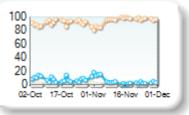
Best Prices Trend



25k	EUR	deal

Rank	Venue	Best Price (%)	Change
1	XMAD	94.60	+3.65
2	AQEU	5.19	-3.19
3	CEUX	0.14	-0.47
4	CHIX	0.00	+0.00
5	TRQX	0.00	+0.00
6	BATE	0.00	+0.00
7	TQEX	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.

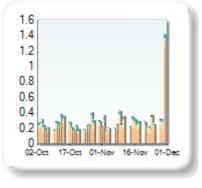
Spreads measure the bid to offer spread of the best visible orders in the book. The result is averaged over the stocks in the index and is based on measurements of the order books every 30 seconds. The value for the spread is quoted in basis points (0.01%).

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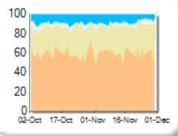
RED ELECTRICA CORPORACION SA RED ELECTRICA

Market Share				
Rank	Venue	Market Share	Change	
1	XMAD	64.15%	+4.91	
2	CEUX	24.93%	-1.65	
3	AQEU	6.77%	-1.98	
4	TQEX	3.58%	-1.40	
5	BATE	0.33%	+0.24	
6	CHIX	0.20%	-0.11	
7	TRQX	0.03%	0.00	
8	AQXE	0.01%	-0.02	

Volume Trend



Market Share Trend



Spreads At touch Rank Venue Spread 1 CEUX 6.26 2 AOEU 6.76 3 XMAD 6.76

Change

-0.51

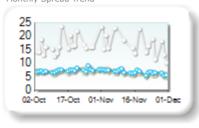
-0.55

-0.63

+2.49

TOEX Monthly Spread Trend

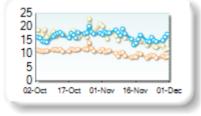
4



20.27

25k EUR deal				
Rank	Venue	Spread (bps)	Change	
1	XMAD	9.66	-1.87	
2	CEUX	15.04	-2.76	
3	AQEU	16.33	-0.56	
4	TQEX	87.57	+10.71	

Monthly Spread Trend



Current Period Comparison Period

Change

+66.9

+8.0

-1.4

-0.6

+0.4

+0.0

+0.0

16-Nov 01-Dec

Change

+314.4

+23.6

+27

-3.3

+0.6

+0.3

+0.4

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

TRQX

BATE

CHIX

Monthly Depth Trend

Rank

1

2

3

4

5

6

7

250

200

150

100

50 0

Rank

1

2

3

4

5

6

7

02-Oct

Venue

XMAD

CEUX

AQEU

TQEX

BATE

CHIX

TRQX

Monthly Depth Trend 1600

1400 1200

1000 800

600 400

200

02-Oct

10BPS Depth (top of book)

Depth (1K EUR)

175.4

48.1

41.7

6.0

5.6

0.6

0.5

17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K

FUR)

1,228.9

229.3

167.2

46.6

14.2

7.7

5.6

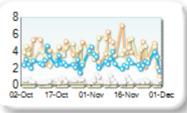
17-Oct 01-Nov 16-Nov 01-Dec

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

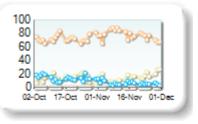
At touch			
Rank	Venue	Best Price (%)	Change
1	CEUX	3.95	-0.06
2	XMAD	3.87	+0.31
3	AQEU	2.79	+0.02
4	TQEX	0.54	+0.06
5	CHIX	0.02	+0.02
6	BATE	0.01	+0.01
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	77.08	+5.15
2	CEUX	15.21	+1.45
3	AQEU	6.61	-7.32
4	TQEX	0.06	+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



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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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.



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

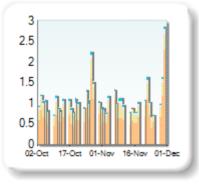
to the previous week.

Repsol YPF SA

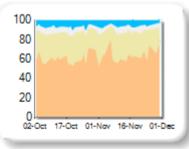
Market Share

Rank	Venue	Market Share	Change
1	XMAD	65.68%	+4.06
2	CEUX	23.60%	-2.37
3	TQEX	5.53%	-0.53
4	AQEU	4.93%	-1.13
5	BATE	0.13%	+0.03
6	CHIX	0.10%	-0.06
7	TRQX	0.02%	0.00
8	AQXE	0.01%	0.00

Volume Trend



Market Share Trend



Spreads

At touch				
Rank	Venue	Spread (bps)	Change	
1	CEUX	5.57	-1.07	
2	XMAD	5.87	-1.17	
3	AQEU	6.25	-1.26	
4	TQEX	8.30	-2.06	
Monthly Spread Trend				

25 20 15

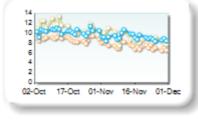


25k EUR deal

F

Rank	Venue	Spread (bps)	Change	
1	XMAD	7.34	-1.51	
2	CEUX	8.97	-2.20	
3	AQEU	9.16	-1.22	
4	TQEX	44.47	-3.97	

Monthly Spread Trend



Current Period Comparison Period

Change

+120.6

+21.8

-1.6

+0.0

16-Nov 01-Dec

Change

+541.1

+54.7

-1.5

+8.2

+0.2

0.0

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

AQXE

Monthly Depth Trend

Rank

1

2

3

4

5

500

400

300

200

100

Rank

1

2

3

4

5

6

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

AQXE

Monthly Depth Trend

3000 2500

2000 1500

1000 500 0

0

02-Oct 17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K EUR)

2,462.4

409.6

306.4

87.3

3.5

0.1

02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

10BPS Depth (top of book)

Depth (1K EUR)

320.2

101.7

88.9

21.0

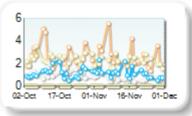
0.1

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

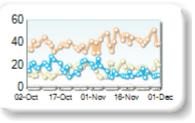
At touch			
Rank	Venue	Best Price (%)	Change
1	XMAD	2.51	+0.93
2	CEUX	2.20	-0.27
3	AQEU	1.15	+0.02
4	TQEX	0.73	-0.31
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	41.11	+3.85
2	CEUX	17.17	+2.96
3	AQEU	13.26	-5.49
4	TQEX	0.63	+0.30
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



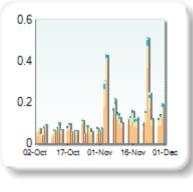
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LABORAT FARMA ROVI

Market Share

Rank	Venue	Market Share	Change
1	XMAD	65.55%	+4.49
2	CEUX	23.40%	-3.46
3	AQEU	6.83%	-3.13
4	TQEX	3.41%	+1.38
5	BATE	0.47%	+0.44
6	CHIX	0.31%	+0.26
7	TRQX	0.03%	+0.02

Volume Trend



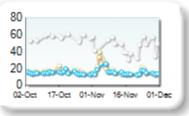
Market Share Trend



Spreads

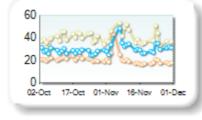
At touch				
Rank	Venue	Spread (bps)	Change	
1	XMAD	15.59	-0.34	
2	CEUX	17.05	+0.99	
3	AQEU	17.14	+2.42	
4	TQEX	54.71	-5.00	
3	AQEU	17.14	+2.42	

Monthly Spread Trend



ZSK EUR deal					
Rank	Venue	Spread (bps)	Change		
1	XMAD	20.22	-1.00		
2	AQEU	31.45	+3.54		
3	CEUX	43.16	+3.35		

Monthly Spread Trend



Current Period Comparison Period

Change

+7.9

-5.4

-1.0

 ± 0.4

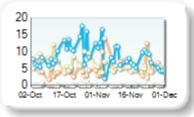
01-Dec

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

At touch					
Rank	Venue	Best Price (%)	Change		
1	AQEU	8.09	-2.87		
2	XMAD	6.32	+3.35		
3	CEUX	4.80	-1.77		
4	TQEX	0.25	+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	Depth (1K EUR)	Change			
1	XMAD	847.7	+182.3			
2	CEUX	101.5	-2.2			
3	AQEU	97.4	-19.6			
4	TQEX	16.8	-2.0			
Monthly Depth Trend						

Monthly Depth Trend

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

80

60

40

20

0

02-Oct

10BPS Depth (top of book)

Depth (1K EUR)

39.8

15.1

10.0

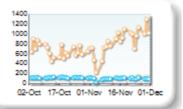
0.8

01-Nov

50BPS Depth (deeper into book)

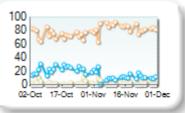
16-Nov

17-Oct



25k EUR deal Best Price Rank Venue Change (%) XMAD 83.12 +9.02 1 AQEU 2 12.03 -10.19 3 CEUX 3.82 +0.484 TQEX 0.03 +0.035 CHIX 0.00 +0.00 6 TRQX 0.00 +0.00 7 BATE 0.00 +0.00

Best Prices Trend



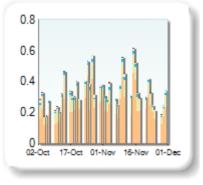
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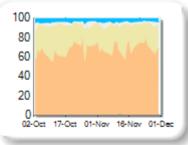
Banco de Sabadell SA

Market Share						
Rank	Venue	Market Share	Change			
1	XMAD	70.22%	+3.25			
2	CEUX	22.80%	-2.63			
3	AQEU	3.61%	-0.18			
4	TQEX	2.98%	-0.49			
5	BATE	0.26%	+0.20			
6	CHIX	0.12%	-0.07			
7	TRQX	0.01%	+0.00			
8	AQXE	0.00%	-0.08			

Volume Trend

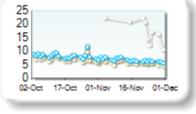


Market Share Trend

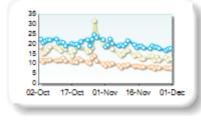


Spreads

At tou	ch		
Rank	Venue	Spread (bps)	Change
1	CEUX	5.70	-1.60
2	XMAD	5.81	-1.78
3	AQEU	6.69	-1.60
4	TQEX	26.15	-6.35
Ionthl	y Spread	Trend	



LOK EUR UEDI						
Rank	Venue	Spread (bps)	Change			
1	XMAD	8.64	-3.01			
2	CEUX	14.79	-3.60			
3	AQEU	19.00	-2.30			
Monthl	y Spread	Trend				



Current Period Comparison Period

Change

+105.2

+14.1

+1.8

+0.0

+0.0

Change

+405.6

+18.9

+1.2

+3.4

+0.1

+0.0

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

BATE

Monthly Depth Trend

300

250

200

150

100 50

0

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

BATE

Monthly Depth Trend

2500 2000

1500 1000

500

Δ

Rank

1

2

3

4

5

6

Rank

1

2

3

4

5

6

10BPS Depth (top of book)

Depth (1K EUR)

220.2

54.0

32.8

4.0

0.1

0.0

02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

Depth (1K EUR)

1,677.9

238.0

162.0

42.5

0.6

0.5

02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

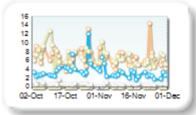
50BPS Depth (deeper into book)

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

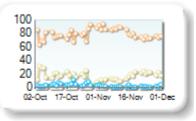
At touch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	6.69	-1.56	
2	CEUX	6.18	-1.17	
3	AQEU	3.10	-1.29	
4	TQEX	0.63	-0.20	
5	CHIX	0.01	+0.02	
6	BATE	0.00	+0.00	
7	TRQX	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	80.91	+3.67		
2	CEUX	15.80	-1.89		
3	AQEU	1.79	-2.80		
4	TQEX	0.07	+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



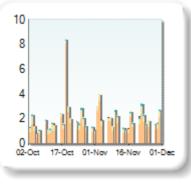
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Banco Santander SA

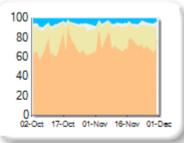
Market Share Market Change Rank Venue Share 1 XMAD 74.75% +0.66 CEUX 2 18.28% -0.57 3 AQEU 3.84%

-0.39 4 TQEX 2.91% +0.27 5 BATE 0.12% +0.05 6 CHIX 0.08% -0.03 TRQX 7 0.02% +0.01AQXE +0.008 0.00%

Volume Trend

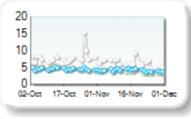


Market Share Trend



Spreads

Rank	Venue	Spread (bps)	Change
1	CEUX	3.71	-0.63
2	XMAD	3.90	-0.83
3	AQEU	4.14	-0.42
4	TQEX	6.34	-1.55
5	BATE	494.31	+68.40
6	AQXE	500.53	-0.47



25k EUR deal					
Rank	Venue	Spread (bps)	Change		
1	XMAD	5.28	-1.25		
2	CEUX	6.39	-1.35		
3	AQEU	6.60	0.00		
4	TQEX	19.22	-8.29		
Monthly Spread Trend					

25 20 15 10 5 02-Oct 17-Oct 01-Nav 16-Nav 01-Dec Current Period Comparison Period

Change

+158.3

+28.9

-35.1

+4 5

+0.0

16-Nov 01-Dec

Change

+428.5

+59.5

-1.5

+59.7

+0.2

0.0

Book Depths

Venue

XMAD

CEUX

AOEU

TQEX

BATE

Monthly Depth Trend

Rank

1

2

3

4

5

800 600

400

200

Rank

1

2

3

4

5

6

0

02-0-+

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

BATE

Monthly Depth Trend

3500

3000

2500 2000

1500

1000

500

n l

10BPS Depth (top of book)

Depth (1K EUR)

540.5

159.2

141.8

27.9

0.1

17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K EUR)

2,673.0

632.3

487.1

201.5

1.6

0.3

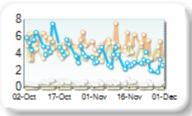
02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

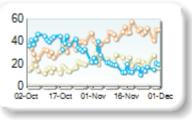
At touch					
Rank	Venue	Best Price (%)	Change		
1	XMAD	4.86	+0.29		
2	CEUX	3.85	-0.03		
3	AQEU	3.09	-1.96		
4	TQEX	0.50	-0.06		
5	BATE	0.01	+0.02		
6	CHIX	0.01	+0.02		
7	TRQX	0.00	+0.00		
8	AQXE	0.00	+0.00		

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	45.93	+12.60		
2	CEUX	22.14	+5.16		
3	AQEU	18.81	-19.55		
4	TQEX	0.37	+0.19		
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

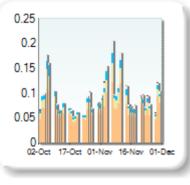


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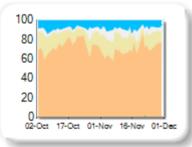
Sacyr Vallehermoso SA

Market Share						
Rank	Venue	Market Share	Change			
1	XMAD	68.67%	-2.74			
2	CEUX	15.77%	+0.57			
3	AQEU	8.06%	-0.48			
4	TQEX	7.15%	+2.33			
5	BATE	0.25%	+0.24			
6	CHIX	0.10%	+0.09			

Volume Trend

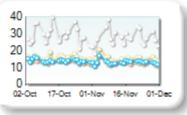


Market Share Trend



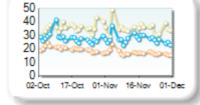
Spreads At touch						
Rank	Venue	Spread (bps)	Change			
1	XMAD	12.43	-1.02			
2	AQEU	13.05	-0.87			
3	CEUX	14.76	-0.84			
4	TQEX	29.22	-0.14			

Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	17.05	-2.90
2	AQEU	27.09	-0.80
3	CEUX	34.79	-0.46
1onthly	y Spread	Trend	



Current Period Comparison Period

Change

+12.1

-2.6

+0.1

+0.1

01-Dec

Change

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

80

60

40

20

0

Rank

1

2

3

4

5

02-Oct

10BPS Depth (top of book)

Depth (1K EUR)

53.0

21.2

10.4

2.5

01-Nov

Depth (1K

EUR)

1,057.3

143.9

112.5

27.1

0.3

17-Oct 01-Nov 16-Nov 01-Dec

50BPS Depth (deeper into book)

17-Oct

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

Monthly Depth Trend

1600 1400

1200

1000 800

600 400

200

0 2-Oct

16-Nov

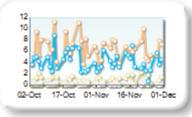
01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

At	tou	ch	

Rank	Venue	Best Price (%)	Change
1	XMAD	6.22	+1.27
2	AQEU	3.97	-1.98
3	CEUX	1.12	+0.09
4	TQEX	0.19	-0.10
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00

Best Prices Trend



Change

+9.91

-10.49

-0.32

+0.00

+0.00

+0.00

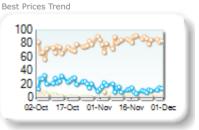
+0.00

+331.6				
+18.9	25k EUR deal			
-5.1	Rank	Venue	Best Price (%)	
-0.7	1	XMAD	83.40	
+0.0	2	AQEU	12.95	
	3	CEUX	2.02	
	4	TQEX	0.00	
1A	5	CHIX	0.00	

6 TRQX

BATE

7



0.00

0.00

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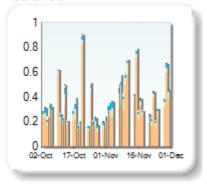
Gamesa Corp Tecnologica SA

Market Share						
Rank	Venue	Market Share	Change			
1	XMAD	76.00%	+0.28			
2	CEUX	14.17%	+1.89			
3	AQEU	5.96%	-1.53			
4	TQEX	3.85%	-0.60			
5	TRQX	0.01%	-0.01			
6	BATE	0.01%	-0.02			

8 AQXE

CHIX

7



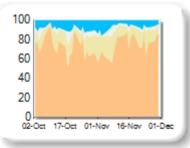
0.01%

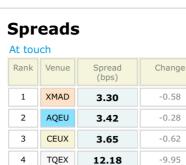
0.00%

-0.01

+0.00

Market Share Trend



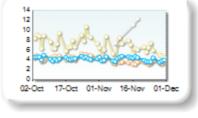


Monthly Spread Trend



25k EUR deal					
Rank	Venue	Spread (bps)	Change		
1	XMAD	3.57	-0.90		
2	AQEU	4.11	-0.17		
3	CEUX	6.18	-1.60		
4	TQEX	27.78	-12.64		

Monthly Spread Trend



Current Period Comparison Period

Change

+5,945.5

+462.6

+99.8

+188.0

Change

+9,043.5

+660.5

+434.6

+251.3

+3.7

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

20000

15000

10000

5000

0

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

Monthly Depth Trend

30000

25000

20000 15000

10000

5000

0

Rank

1

2

3

4

Rank

1

2

3

4

5

10BPS Depth (top of book)

Depth (1K EUR)

7,831.9

656.1

304.3

210.1

02-Oct 17-Oct 01-N 16-N 01-D

50BPS Depth (deeper into book)

Depth (1K

EUR)

17,158.1

1,589.2

821.7

399.7

89.1

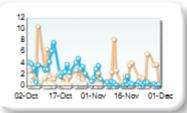
02-Oct 17-Oct 01-N., 16-N., 01-D.

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

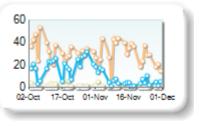
At touch					
Rank	Venue	Best Price (%)	Change		
1	XMAD	2.20	-0.79		
2	AQEU	0.89	-2.32		
3	CEUX	0.34	-0.10		
4	TQEX	0.12	-0.15		
5	CHIX	0.00	0.00		
6	TRQX	0.00	+0.00		
7	BATE	0.00	+0.00		
8	AQXE	0.00	+0.00		

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	28.93	-3.58		
2	AQEU	6.52	-12.30		
3	CEUX	1.69	-0.44		
4	TQEX	0.27	+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		

Best Prices Trend



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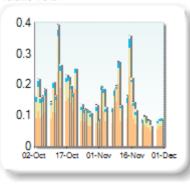
SOLARIA ENERGIA Y

Market Share					
	Rank	Venue	Market Share	Change	
	1	XMAD	63.71%	+2.42	
	2	CEUX	25.65%	-2.23	
	3	AQEU	6.88%	-0.09	
	4	TQEX	3.27%	-0.51	
	5	BATE	0.30%	+0.28	
	6	CHIX	0.16%	+0.12	

Volume Trend

TROX

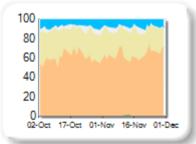
7



0.03%

+0.01

Market Share Trend



Spreads

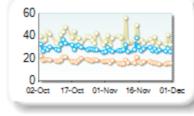
At touch					
Rank	Venue	Spread (bps)	Change		
1	XMAD	12.35	-0.50		
2	AQEU	12.95	-1.03		
3	CEUX	13.40	-0.13		
4	TQEX	48.34	+1.54		

Monthly Spread Trend



25k EUR deal

Loncucur				
Rank	Venue	Spread (bps)	Change	
1	XMAD	16.56	-2.10	
2	AQEU	28.20	-1.37	
3	CEUX	36.97	-1.29	
Monthly Spread Trend				



Current Period Comparison Period

Change

+25.8

+1.4

+0.6

-0.2

16-Nov 01-Dec

Change

+301.5

+6.6

-0.2

-0.7

+0.1

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

100

80

60 40

20

Rank

1

2

3

4

5

0

02-Oct

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

Monthly Depth Trend

1400

1200 1000

800

600 400 200

n |

10BPS Depth (top of book)

Depth (1K EUR)

67.6

19.5

12.5

0.8

17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K

EUR)

970.3

122.8

119.1

16.8

1.3

02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

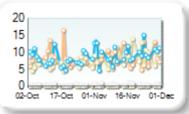
01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

At touch				
Rank	Venue	E		

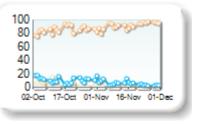
Rank	Venue	Best Price (%)	Change
1	AQEU	9.49	+2.07
2	CEUX	8.28	+0.91
3	XMAD	8.26	-0.16
4	TQEX	0.49	+0.21
5	BATE	0.01	+0.01
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	90.93	+5.53	
2	AQEU	6.52	-4.40	
3	CEUX	2.26	-1.36	
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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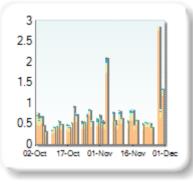
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Telefonica SA

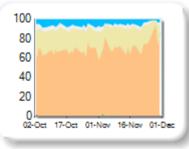
Market Share Change Rank Venue Market Share 1 XMAD +8.57 75.82% CEUX 2 17.04% -4.85 3 AQEU 3.95% -2.17

4 TQEX 2.66% -1.70 5 BATE 0.32% +0.24 6 CHIX -0.12 0.18% 7 TRQX +0.020.03% AQXE +0.008 0.00%

Volume Trend



Market Share Trend



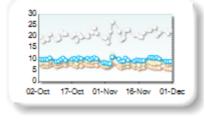


6 2 02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	6.58	-0.84
2	CEUX	8.41	-0.64
3	AQEU	9.66	-0.37
4	TQEX	21.69	+1.18

Monthly Spread Trend



Current Period Comparison Period

Change

+143.0

+21.9

+7.9

-0.7

+0.0

+0.0

Change

+412.6

-3.5

-0.2

-9.6

+1.0

+0.9

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

BATE

CHIX

Monthly Depth Trend

Rank

1

2

3

4

5

6

600

400

200

Rank

1

2

3

4

5

6

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

BATE

Monthly Depth Trend

4000

3000

2000

1000

0

0

10BPS Depth (top of book)

Depth (1K EUR)

407.9

103.1

84.9

24.0

0.2

0.1

17-Oct 01-Nov 16-Nov 01-Dec

50BPS Depth (deeper into book)

Depth (1K EUR)

2,682.1

526.1

447.9

242.6

5.6

4.0

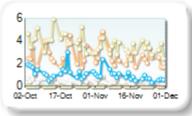
02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

Best Prices

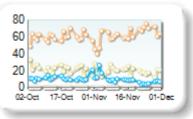
At touch				
Rank	Venue	Best Price (%)	Change	
1	CEUX	3.31	-0.70	
2	XMAD	2.56	+0.07	
3	AQEU	0.89	-0.29	
4	TQEX	0.42	-0.04	
5	BATE	0.01	+0.01	
6	CHIX	0.01	+0.01	
7	TRQX	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	61.57	+1.97	
2	CEUX	20.09	-2.19	
3	AQEU	9.16	-1.89	
4	TQEX	0.38	+0.14	
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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