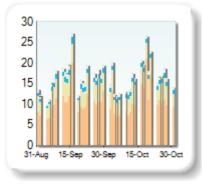
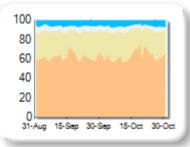
ES-35

Market Share							
	Rank	Venue	Market Share	Change			
	1	XMAD	63.80%	+2.40			
	2	CEUX	25.22%	-1.33			
	3	AQEU	5.55%	-0.33			
	4	TQEX	5.13%	-0.80			
	5	CHIX	0.18%	+0.08			
	6	BATE	0.09%	-0.01			
	7	TRQX	0.03%	-0.01			
	8	AQXE	0.01%	+0.00			

Volume Trend



Market Share Trend



Spreads At touch Rank Venue Spread Change (bps) 1 CEUX 6.46 -0.44 2 XMAD 6.83 -0.52 3 AQEU 7.36 -0.32 -0.05 4 TQEX 12.34 5 BATE 218.90 +109.866 CHIX 267.38 +141.57 Monthly Spread Trend 20 15

10 5 0 31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

25k EUR deal

Rank	Venue	Spread (bps)	Change				
1	XMAD	9.32	-0.60				
2	CEUX	12.46	-0.43				
3	AQEU	12.57	-0.98				
4	TQEX	41.68	+0.59				
5	CHIX	260.74	n/a				
Monthly	y Spread	Trend					
40 30 20 10 31-Aug 15-Sep 30-Sep 15-Oct 30-Oct							

Current Period Comparison Period

Change

-36.7

+6.0

-1.1

+0.2

-2.1

+0.1

-1.0

+0.0

15-Oct 30-Oct

Change

-93.2

+0.4

+16.0

0.0

-11.5

+2.0

-6.4

0.0

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

BATE

TRQX

CHIX

AQXE

Monthly Depth Trend

350

300

250

200

150

100

50

31-Aug

Rank

1

2

3

4

5

6

7

8

Venue

XMAD

CEUX

AQEU

TQEX

BATE

TRQX

CHIX

AQXE

Monthly Depth Trend

2000

1500

1000 500

0

Rank

1

2

3

4

5

6

7

8

10BPS Depth (top of book)

Depth (1K EUR)

181.3

64.5

55.7

10.5

7.9

7.6

2.7

0.0

15-Sep 30-Sep

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,439.3

277.6

231.5

67.4

8.6

8.2

6.0

0.2

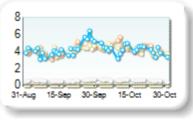
31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

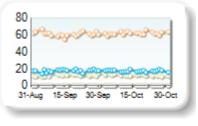
Rank	Venue	Best Price (%)	Change		
1	XMAD	4.27	+0.66		
2	CEUX	4.18	-0.01		
3	AQEU	4.16	-0.26		
4	TQEX	0.58	+0.01		
5	CHIX	0.01	0.00		
6	TRQX	0.00	0.00		
7	BATE	0.00	0.00		
8	AQXE	0.00	0.00		





25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	61.72	+0.93		
2	AQEU	17.32	-0.28		
3	CEUX	12.43	+0.05		
4	TQEX	0.13	+0.02		
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



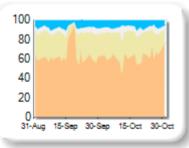
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ACS Actividades de Construccion y Servicios SA

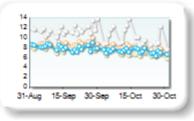
Market Share						
Rank	Venue	Market Share	Change			
1	XMAD	61.54%	-8.51			
2	CEUX	25.23%	+5.65			
3	AQEU	6.56%	+0.58			
4	TQEX	6.48%	+2.14			
5	CHIX	0.16%	+0.15			
6	BATE	0.02%	-0.01			
7	AQXE	0.00%	0.00			
8	TRQX	0.00%	0.00			
Volume Trend						

1.6 1.4 1.2 1 0.8 0.6 0.4 0.2 0 31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

Market Share Trend



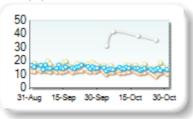
Spreads At touch Rank Venue Spread Change (bps) 1 CEUX 6.75 -1.05 2 AOEU 7.22 -0.78 3 XMAD 7.90 -0.81 4 TQEX 9.99 -1.55 5 AQXE 501.00 +0.00Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change			
1	XMAD	10.90	-1.40			
2	AQEU	14.00	-1.31			
3	CEUX	15.55	-1.89			
4	TQEX	42.76	-12.29			

Monthly Spread Trend



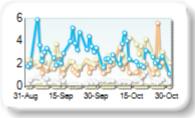
Current Period Comparison Period 01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

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	c (.0	u	

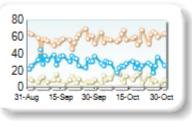
ALLOUCH					
Rank	Venue	Best Price (%)	Change		
1	CEUX	2.63	+0.25		
2	AQEU	2.44	-1.12		
3	XMAD	1.86	-0.15		
4	TQEX	0.51	+0.19		
5	CHIX	0.00	+0.00		
6	TRQX	0.00	+0.00		
7	BATE	0.00	+0.00		
8	AQXE	0.00	+0.00		

Best Prices Trend



25k EUR deal						
Rank	Venue	Best Price (%)	Change			
1	XMAD	59.37	+2.72			
2	AQEU	26.52	-6.00			
3	CEUX	11.02	+2.53			
4	TQEX	0.16	+0.13			
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. 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.

Comparison Period

Change

+23.1

+1.5

+5.2

+5.8

30-Oct

Change

+143.5

+13.4

+4.0

+9.0

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

250 200 150

100 50

Rank

1

2

3

4

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

2500

2000

1500

1000

500

0

0

10BPS Depth (top of book)

Depth (1K EUR)

120.9

50.6

42.4

19.0

15-Sep 30-Sep

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,497.9

222.2

162.4

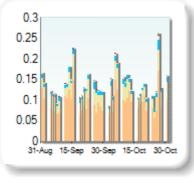
64.5

31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

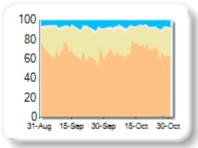
15-Oct

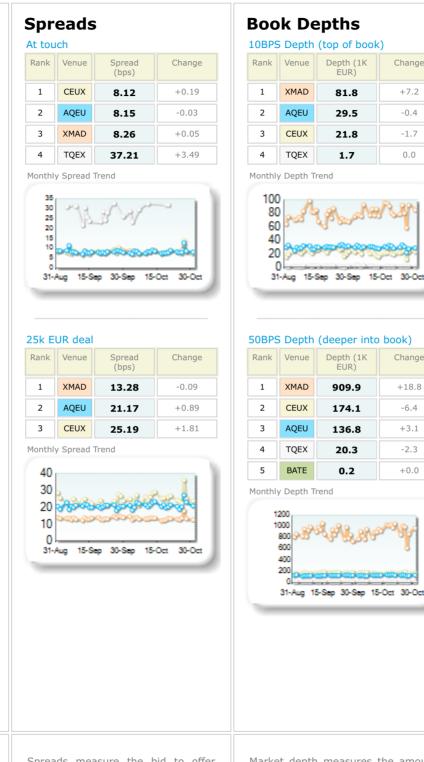
Acerinox SA

Market Share Market Change Rank Venue Share 1 XMAD 68.08% +2.07 CEUX 2 22.46% -2.96 3 AQEU 6.16% +0.124 TQEX 2.84% +0.43 5 CHIX 0.23% +0.15 6 BATE +0.180.22% 7 TROX 0.01% +0.01Volume Trend



Market Share Trend





Current Period Comparison Period

Change

+7.2

-0.4

-1.7

0 0

15-Oct 30-Oct

Change

+18.8

-6.4

+3.1

-2.3

+0.0

Depth (1K EUR)

81.8

29.5

21.8

1.7

Depth (1K

EUR)

909.9

174.1

136.8

20.3

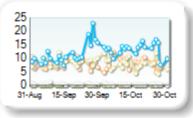
0.2

01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

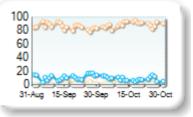
At touch						
Rank	Venue	Best Price (%)	Change			
1	AQEU	13.36	-1.07			
2	XMAD	8.40	+1.54			
3	CEUX	7.75	-0.66			
4	TQEX	0.46	-0.09			
5	CHIX	0.00	+0.00			
6	TRQX	0.00	+0.00			
7	BATE	0.00	+0.00			

Best Prices Trend



25k EUR deal						
Rank	Venue	Best Price (%)	Change			
1	XMAD	88.66	+3.05			
2	AQEU	9.13	-2.25			
3	CEUX	2.15	-0.82			
4	TQEX	0.00	0.00			
5	CHIX	0.00	+0.00			
6	TRQX	0.00	+0.00			
7	BATE	0.00	+0.00			





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

Aena SA

Market ShareRankVenueMarket
ShareChange1XMAD53.79%-0.32

31.08%

7.81%

6.92%

0.29%

0.08%

+0.78

-0.36

-0.45

+0.28

+0.05

CEUX

TQEX

AQEU

CHIX

BATE

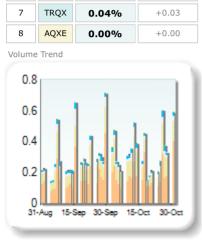
2

3

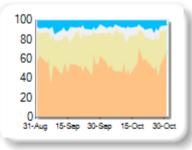
4

5

6



Market Share Trend



Spreads At touch Spread Rank Venue Change (bps) 1 CEUX 8.68 +0.45 2 AOEU 9.42 +0.43 +0.43 3 XMAD 9.58 4 TQEX 15.65 +0 44

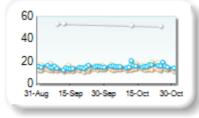
Monthly Spread Trend



512	FIR	deal	
JR	LOK	ucui	

Rank	Venue	Spread (bps)	Change
1	XMAD	12.79	+0.53
2	AQEU	15.96	+1.28
3	CEUX	16.27	+1.04
4	TQEX	65.91	-1.95

Monthly Spread Trend



Current Period Comparison Period

Change

+10.9

0.0

+0.8

+1.2

30-Oct

Change

-77.7

-19.3

-8.4

+0.1

30-Oct

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

140

120

100

60

40 20

Rank

1

2

3

4

15-Seo

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

1600 1400

1200

1000 800

600

400

31-Aug

10BPS Depth (top of book)

Depth (1K EUR)

116.1

54.8

49.9

9.1

30-Seo

Depth (1K

EUR)

1,235.2

219.1

186.5

63.3

15-Sep 30-Sep

15-Oct

50BPS Depth (deeper into book)

15-Oct

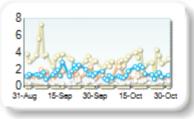
01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

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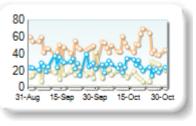
/10 000			
Rank	Venue	Best Price (%)	Change
1	CEUX	2.88	-0.96
2	AQEU	1.43	-0.22
3	XMAD	1.24	-0.24
4	TQEX	0.58	+0.06
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	49.31	+3.33		
2	AQEU	24.47	-2.54		
3	CEUX	17.89	-1.54		
4	TQEX	0.14	+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



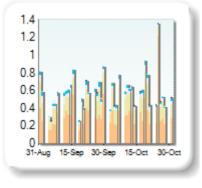
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Amadeus IT Holding SA

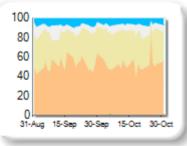
Market Share

Rank	Venue	Market Share	Change
1	XMAD	54.79%	+2.12
2	CEUX	32.16%	+0.05
3	TQEX	6.86%	-1.15
4	AQEU	5.58%	-1.30
5	CHIX	0.31%	+0.25
6	BATE	0.27%	+0.16
7	TRQX	0.02%	-0.12
8	AQXE	0.01%	+0.00

Volume Trend



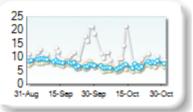
Market Share Trend



Spreads

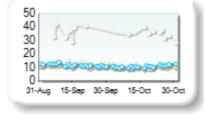
t touch					
Rank	Venue	Spread (bps)	Change		
1	CEUX	5.85	-1.35		
2	AQEU	6.87	-1.15		
3	XMAD	7.00	-1.20		
4	TQEX	10.31	-2.34		

Monthly Spread Trend



5k E	5k EUR deal					
Rank	Venue	Spread (bps)	Change			
1	XMAD	9.43	-1.18			
2	CEUX	10.60	-1.78			
3	AQEU	10.66	-0.88			
4	TQEX	53.34	+6.37			

Monthly Spread Trend



Current Period Comparison Period

Change

+23.6

+13.9

+3.7

30-Oct

Change

-240.7

+1.7

+1.5

-0.7

+0.4

30-Oc

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

250

200

150

100

50

Rank

1

2

3

4

5

0

31-Aug

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

Monthly Depth Trend

2000

1500

1000

500

0 31-Aug

10BPS Depth (top of book)

Depth (1K EUR)

191.2

86.3

82.0

20.9

15-Sep 30-Sep

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,406.2

347.0

292.7

83.8

7.1

15-Sep 30-Sep

15-Oct

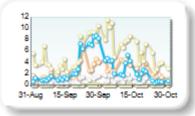
15-Oct

01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

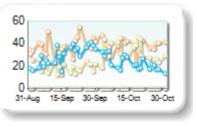
At touch					
Rank	Venue	Best Price (%)	Change		
1	CEUX	6.35	+1.48		
2	XMAD	2.72	+0.81		
3	AQEU	2.42	-1.10		
4	TQEX	0.95	+0.27		
5	CHIX	0.00	+0.00		
6	TRQX	0.00	+0.00		
7	BATE	0.00	+0.00		
8	AQXE	0.00	+0.00		

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	36.51	+0.04		
2	CEUX	31.66	+11.08		
3	AQEU	22.76	-6.71		
4	TQEX	0.26	+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

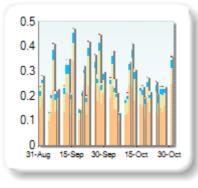


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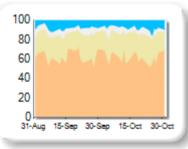
Acciona SA

Market Share Change Rank Venue Market Share 1 XMAD 61.56% -0.33 CEUX +0.722 24.52% 3 AQEU 7.93% +0.024 TQEX 5.86% -0.49 5 BATE 0.09% +0.07 6 CHIX +0.01 0.05% 7 AQXE -0.01 0.01% TRQX +0.008 0.00%

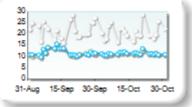
Volume Trend



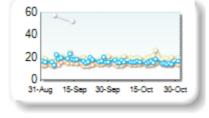
Market Share Trend



Spreads At touch						
Rank	Venue	Spread (bps)	Change			
1	CEUX	11.18	-0.63			
2	XMAD	11.19	-0.61			
3	AQEU	11.42	-0.48			
4	TQEX	20.71	-1.04			
Monthly Spread Trend						



25k EUR deal					
Rank	Venue	Spread (bps)	Change		
1	XMAD	13.53	-0.45		
2	AQEU	15.80	-1.89		
3	CEUX	19.72	+0.44		
4	TQEX	102.06	+40.22		
Monthly Spread Trend					



Current Period Comparison Period

Change

+6.3

+5.4

-2.4

-1 0

15-Oct 30-Oct

Change

-85.4

+23.8

-20.8

-7.5

-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

31-Aug

Venue

XMAD

AQEU

CEUX

TQEX

CHIX

Monthly Depth Trend

2000

1500

1000

500

0

10BPS Depth (top of book)

Depth (1K EUR)

78.2

49.6

33.6

7.1

15-Seo 30-Seo

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,420.3

228.4

200.8

39.1

0.1

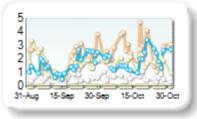
31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

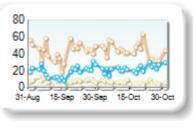
At touch			
Rank	Venue	Best Price (%)	Change
1	XMAD	2.60	+1.32
2	AQEU	1.93	+0.24
3	CEUX	1.75	+0.50
4	TQEX	0.65	+0.12
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	43.08	+0.12	
2	AQEU	22.38	+3.31	
3	CEUX	6.27	-0.91	
4	TQEX	0.08	-0.13	
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



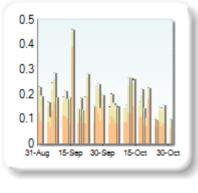
Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week. Spreads measure the bid to offer spread of the best visible orders in the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

CORP ACCIONA ENERGIAS RENOVABLES SA

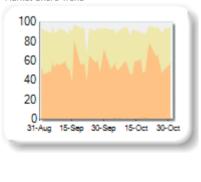
Market Share

Rank	Venue	Market Share	Change
1	XMAD	55.36%	-2.78
2	CEUX	35.78%	+2.25
3	TQEX	8.32%	+0.33
4	CHIX	0.43%	+0.16
5	BATE	0.09%	+0.04
6	TRQX	0.02%	0.00

Volume Trend



Market Share 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 At touch Rank Venue Spread (bps) 1 XMAD 13.15 2 CEUX 13.19 3 TQEX 23.75 Monthly Spread Trend

50 40 30 20 10 0 31-Aug 15-See 30-Seo 15-Oct 30-Oct

Change

+0.27

+0.26 -3.49

25k EUR deal Rank Venue Spread Change (bps) 1 XMAD 17.30 -0.20 2 CEUX 27.65 +0.053 TQEX 117.48 -271.63

Monthly Spread 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%).

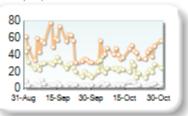
Current Period Comparison Period

01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

10BPS Depth (top of book)				
Rank	Venue	Depth (1K EUR)	Change	
1	XMAD	42.6	-7.2	
2	CEUX	22.1	-3.8	
3	TQEX	5.0	+0.4	
4	BATE	4.8	+0.4	
5	CHIX	2.5	+1.4	

Monthly Depth Trend

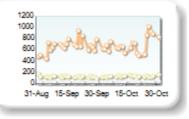
Book Depths



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	693.1	+23.7
2	CEUX	132.0	+5.5
3	TQEX	32.1	+2.9
4	CHIX	6.3	+4.9
5	BATE	3.9	+1.0

Monthly Depth Trend

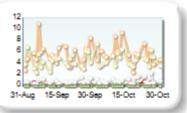


Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

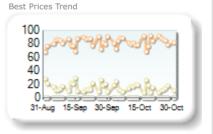
Best Prices

At touch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	5.49	-0.02	
2	CEUX	4.52	-0.20	
3	TQEX	0.86	-0.01	
4	CHIX	0.16	-0.08	
5	BATE	0.02	-0.01	
6	TRQX	0.00	0.00	

Best Prices Trend



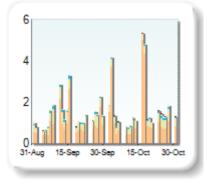
25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	82.42	+0.76	
2	CEUX	14.85	-1.65	
3	TQEX	0.06	+0.03	
4	CHIX	0.00	+0.00	
5	TRQX	0.00	+0.00	
6	BATE	0.00	+0.00	



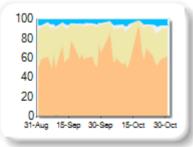
Banco Bilbao Vizcaya Argentaria SA

Market Share				
Rank	Venue	Market Share	Change	
1	XMAD	72.74%	+9.78	
2	CEUX	20.74%	-8.78	
3	AQEU	3.64%	-0.75	
4	TQEX	2.62%	-0.08	
5	BATE	0.12%	-0.09	
6	CHIX	0.12%	-0.07	
7	TRQX	0.02%	-0.01	
8	AQXE	0.00%	0.00	

Volume Trend



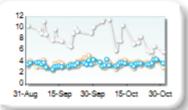
Market Share Trend



Spreads

- At tou	t touch			
Rank	Venue	Spread (bps)	Change	
1	CEUX	3.37	+0.04	
2	AQEU	3.69	+0.17	
3	XMAD	3.88	-0.03	
4	TQEX	10.12	-0.06	

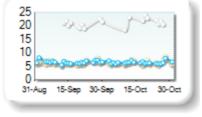
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change		
1	XMAD	5.86	-0.04		
2	AQEU	6.42	-0.15		
3	CEUX	6.57	-0.03		
4	TQEX	36.22	+5.37		

Monthly Spread Trend



Current Period Comparison Period

Change

-2.3

-2.6

+0.2

+1.2

30-Oct

Change

+231.4

+37.4

+6.9

-13.8

-11.6

-10.0

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

800

600 400 200

Rank

1

2

3

4

5

6

Venue

XMAD

CEUX

AQEU

TQEX

BATE

CHIX

Monthly Depth Trend

3000

2500

2000

1500

1000 500

10BPS Depth (top of book)

Depth (1K EUR)

418.9

154.8

149.0

21.3

15-Seo 30-Seo

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,470.8

444.6

365.2

106.8

6.8

6.7

31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

15-Oct

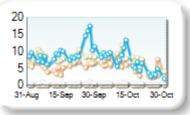
01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

At	tοι	lor

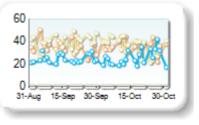
At touch			
Rank	Venue	Best Price (%)	Change
1	CEUX	6.65	-0.98
2	AQEU	6.65	-2.85
3	XMAD	5.39	+0.54
4	TQEX	0.54	+0.03
5	CHIX	0.00	-0.01
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	35.78	+0.67		
2	CEUX	35.61	-3.29		
3	AQEU	25.50	+0.65		
4	TQEX	0.05	+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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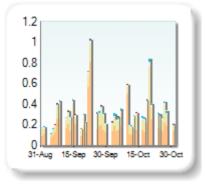
Bankinter SA

Market Share							
Rank	Venue	Market Share	Change				
1	XMAD	54.64%	-7.72				
2	CEUX	33.43%	+4.98				
3	TQEX	6.59%	+1.61				
4	AQEU	5.19%	+1.13				
5	CHIX	0.08%	+0.01				
6	BATE	0.05%	+0.02				
7	TRQX	0.02%	-0.02				

Volume Trend

AOXE

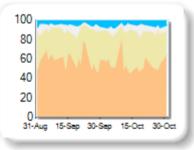
8

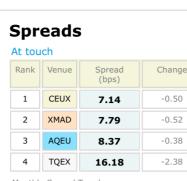


0.00%

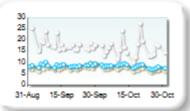
-0.01

Market Share Trend



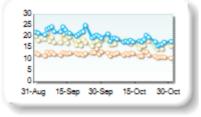


Monthly Spread Trend



25k EUR deal					
Rank	Venue	Spread (bps)	Change		
1	XMAD	11.97	-0.70		
2	CEUX	16.94	-1.40		
3	AQEU	18.29	-3.64		
4	TQEX	82.65	-75.42		

Monthly Spread Trend



Current Period Comparison Period

Change

+12.5

+5.7

+9.5

+1.5

30-Oct

Change

+70.7

+9.0

+17.7

+4.5

15-Oct 30-Oct

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

160

140

120

100

80

60

40

20

0

Rank

1

2

3

4

31-Aug

15-Seo

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

1400

1200

1000

800

600 400

200

31-Aug

10BPS Depth (top of book)

Depth (1K EUR)

102.6

40.8

37.8

5.6

30-Seo

Depth (1K

EUR)

1,238.4

226.4

161.0

47.7

15-Sep 30-Sep

50BPS Depth (deeper into book)

15-Oct

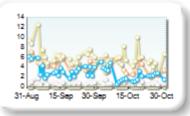
01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

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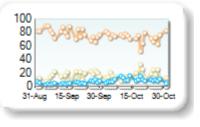
	Actouch					
Rank	Venue	Best Price (%)	Change			
1	CEUX	5.42	-1.78			
2	XMAD	3.70	-0.60			
3	AQEU	2.32	-1.38			
4	TQEX	0.72	-0.18			
5	CHIX	0.00	+0.00			
6	TRQX	0.00	+0.00			
7	BATE	0.00	+0.00			
8	AQXE	0.00	+0.00			

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	72.56	-6.05		
2	CEUX	16.95	+1.44		
3	AQEU	9.81	+4.32		
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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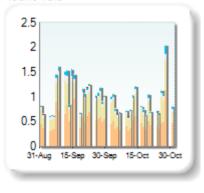
CaixaBank

Market Share Change Rank Venue Market Share 1 XMAD 50.39% -1.72 CEUX 2 35.83% +1.883 TQEX 7.18% -0.68 4 AQEU 6.32% +0.47 5 CHIX 0.15% +0.04 6 BATE -0.01 0.07% 7 TRQX +0.030.04%

Volume Trend

8

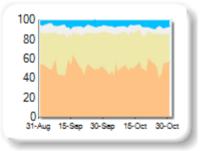
AQXE



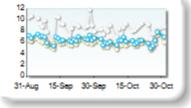
0.01%

-0.01

Market Share Trend

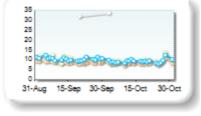






LUK LUK UEDI					
Rank	Venue	Spread (bps)	Change		
1	XMAD	8.15	-0.53		
2	AQEU	9.26	-1.15		
3	CEUX	9.40	-0.82		
4	TQEX	48.37	+1.39		

Monthly Spread Trend



Current Period Comparison Period

Change

+16.8

+9.8

+13.1

-0.1

+0.8

15-Oct 30-Oct

Change

+102.2

+24.8

+26.6

+0.2

+0.1

+0.0

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

BATE

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

3000 2500

2000

1000 500

Rank

1

2

3

4

5

10BPS Depth (top of book)

Depth (1K EUR)

242.7

98.4

95.1

19.8

17.6

15-Sep 30-Sep

50BPS Depth (deeper into book)

Depth (1K EUR)

2,054.1

390.2

328.3

74.8

17.6

0.5

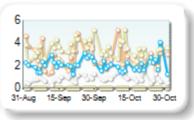
31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

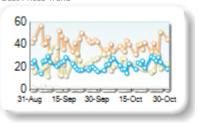
At touch				
Rank	Venue	Best Price (%)	Change	
1	CEUX	3.26	-0.44	
2	XMAD	2.59	+0.17	
3	AQEU	1.97	-0.36	
4	TQEX	0.89	+0.12	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	37.28	-4.25	
2	CEUX	22.59	+0.54	
3	AQEU	22.46	+0.91	
4	TQEX	0.46	-0.29	
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



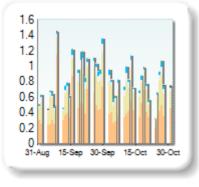
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Cellnex Telecom SAU

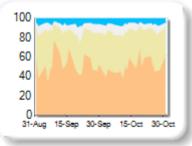
Market Share

Rank	Venue	Market Share	Change
1	XMAD	49.78%	-2.64
2	CEUX	36.32%	+3.12
3	TQEX	7.73%	-0.63
4	AQEU	5.66%	-0.10
5	CHIX	0.27%	+0.19
6	BATE	0.14%	+0.01
7	TRQX	0.10%	+0.04
8	AQXE	0.01%	+0.00

Volume Trend



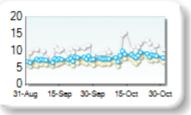
Market Share Trend



Spreads

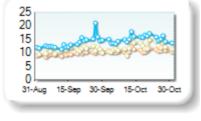
At touch					
Rank	Venue	Spread (bps)	Change		
1	CEUX	6.85	+0.74		
2	XMAD	7.98	+0.93		
3	AQEU	8.22	+0.88		
4	TQEX	10.69	+1.03		

Monthly Spread Trend



25k EUR deal					
Rank	Venue	Spread (bps)	Change		
1	XMAD	10.71	+0.99		
2	CEUX	12.19	+1.10		
3	AQEU	15.16	+1.53		
4	TQEX	88.99	-52.53		

Monthly Spread Trend



Current Period Comparison Period

Change

-24.4

-3.9

-8.4

+1.0

15-Oct 30-Oct

Change

-76.1

-28.8

-35.3

+1.9

+0.0

30-Oc

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

250 200

150

100

Rank

1

2

3

4

5

50

0

31-Aug

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

Monthly Depth Trend

2000

1500

1000

500

0 31-Aug

15-Seo

50BPS Depth (deeper into book)

10BPS Depth (top of book)

Depth (1K EUR)

145.4

73.7

48.5

19.4

30-Seo

Depth (1K

EUR)

1,464.8

321.4

218.8

59.5

0.8

30-Seo

15-Seo

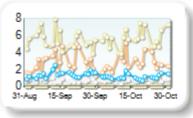
15-Oct

01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

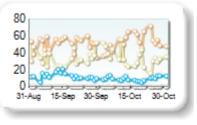
At touch			
Rank	Venue	Best Price (%)	Change
1	CEUX	5.56	-0.03
2	XMAD	2.78	+0.59
3	AQEU	1.09	-0.36
4	TQEX	0.67	0.00
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	51.72	+0.58	
2	CEUX	34.07	+1.79	
3	AQEU	9.44	-3.09	
4	TQEX	0.44	+0.24	
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



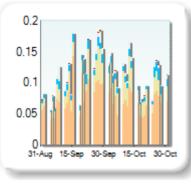
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INMOBILIARIA COLONIAL SA INMOBILIARIA COLOI

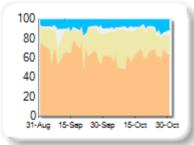
Market Share

Rank	Venue	Market Share	Change
1	XMAD	60.75%	-4.02
2	CEUX	26.36%	+3.82
3	AQEU	8.87%	+0.54
4	TQEX	3.95%	-0.30
5	CHIX	0.03%	+0.02
6	BATE	0.03%	-0.06

Volume Trend

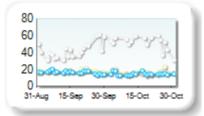


Market Share Trend



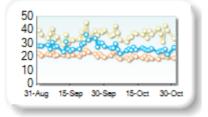
Spreads

At tou Rank	Venue	Spread (bps)	Change
1	AQEU	14.53	-1.84
2	XMAD	15.13	-1.21
3	CEUX	16.01	-1.46
4	TQEX	54.56	+11.36
5	AQXE	501.00	n/a



25k ELIR deal

Rank	Venue	Spread (bps)	Change	
1	XMAD	20.12	-1.84	
2	AQEU	25.43	-3.25	
3	CEUX	36.68	+0.65	
Monthly Spread Trend				



Current Period Comparison Period

Change

+0.3

-1.6

-1.7

-0.3

30-Oct

Change

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

60

40

20

0

Rank

1

2

3

4

31-Aug

15-See

Venue

XMAD

AQEU

CEUX

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

34.7

23.5

10.3

1.2

30-Seo

Depth (1K

FIIR

50BPS Depth (deeper into book)

15-Oct

01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

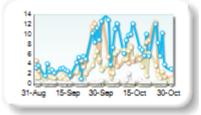
Best Prices

At touch				
Rank	Venue	Best Price (%)	Change	
1	AQEU	8.28	+2.47	
2	XMAD	4.98	+1.29	
3	CEUX	4.08	+1.40	
4	TQEX	0.43	+0.13	
5	CHIX	0.00	+0.00	
6	BATE	0.00	+0.00	

Best Prices Trend

7

AQXE



0.00

+0.00

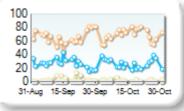
2010)		
593.1	+80.7	
128.7	+8.3	25k EUR dea
120.8	+9.2	Rank Venue
16.9	-2.1	1 XMAD
d		2 AQEU
		3 CEUX



al

Rank	Venue	Best Price (%)	Change
1	XMAD	68.84	+2.81
2	AQEU	26.98	-0.13
3	CEUX	2.16	-1.60
4	TQEX	0.00	-0.02
5	CHIX	0.00	+0.00
6	BATE	0.00	+0.00
7	AQXE	0.00	+0.00





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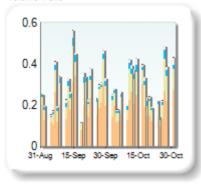
Endesa SA

Market Share Change Rank Venue Market Share 1 XMAD 60.31% -3.07 CEUX 2 27.86% +2.193 AQEU 6.20% +0.344 TQEX 5.14% +0.31 5 CHIX 0.22% +0.16 6 TROX +0.110.14% 7 BATE -0.05 0.13%

Volume Trend

8

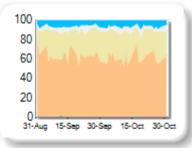
AQXE



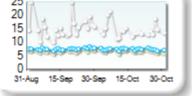
0.01%

+0.01

Market Share Trend

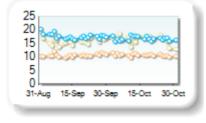






25k EUR deal				
Rank	Venue	Spread (bps)	Change	
1	XMAD	10.62	+0.08	
2	CEUX	16.37	+0.44	
3	AQEU	16.71	-0.86	
4	TQEX	86.75	+21.12	

Monthly Spread Trend



Current Period Comparison Period

Change

-8.7

-1.7

+2.4

 ± 0.7

15-Oct 30-Oct

Change

-104.0

-11.9

+4.5

+2.3

Book Depths

Venue

XMAD

CEUX

AOFU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

250

200

150

100

50

Rank

1

2

3

4

0

31-Aug

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

2000

1500

1000

500

0

10BPS Depth (top of book)

Depth (1K EUR)

134.9

41.2

41.2

8.4

15-Seo 30-Seo

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,347.8

220.4

164.4

58.9

31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

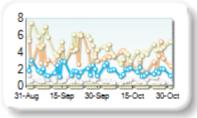
01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

At touch

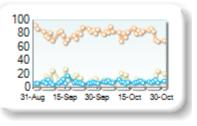
Actouch				
Rank	Venue	Best Price (%)	Change	
1	CEUX	4.00	-1.52	
2	XMAD	2.95	-0.97	
3	AQEU	1.79	-0.04	
4	TQEX	0.61	-0.24	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	79.70	+0.08	
2	CEUX	11.29	-0.82	
3	AQEU	8.45	+0.66	
4	TQEX	0.04	+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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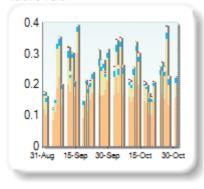
Enagas SA

Market Share Change Rank Venue Market Share 1 XMAD 64.14% -1.24 CEUX +0.582 24.75% 3 AQEU 5.80% +0.344 TQEX 4.92% +0.05 5 CHIX 0.29% +0.23 6 BATE 0.07% +0.01 7 TRQX +0.030.03%

Volume Trend

8

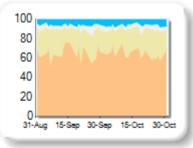
AQXE



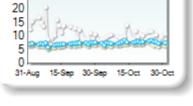
0.00%

0 00

Market Share Trend



Spreads At touch Rank Venue Spread Change (bps) 1 CEUX 6.81 +0.34 2 XMAD 7.40 +0.31 3 +0.54 AQEU 7.75 4 TQEX 10.27 -2 95 Monthly Spread Trend 25



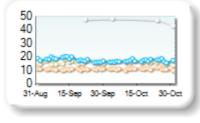
5k	EUR	deal	

2

F

Rank	Venue	Spread (bps)	Change
1	XMAD	11.04	+0.20
2	CEUX	16.31	+0.09
3	AQEU	17.05	-0.95
4	TQEX	63.52	-5.35

Monthly Spread Trend



Current Period Comparison Period

Change

-4.3

+1.4

+4.2

+34

15-Oct 30-Oct

Change

-51.7

+3.9

+8.9

+7.1

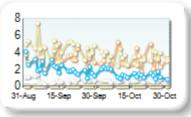
01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

At touch

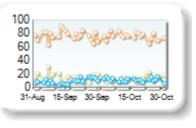
ALTOUCH				
Rank	Venue	Best Price (%)	Change	
1	CEUX	3.36	-1.18	
2	XMAD	3.11	+0.46	
3	AQEU	1.41	-0.73	
4	TQEX	0.67	+0.00	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	75.59	-1.14
2	CEUX	12.18	-1.25
3	AQEU	11.55	+2.13
4	TQEX	0.12	+0.09
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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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.

Monthly Depth Trend

Venue

XMAD

CEUX

AQEU

TQEX

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

250

200

150

100

50

Rank

1

2

3

4

0 31-Aug

10BPS Depth (top of book)

Depth (1K EUR)

134.7

42.5

42.5

12.2

15-Sep 30-Sep

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,342.0

233.7

166.4

66.9



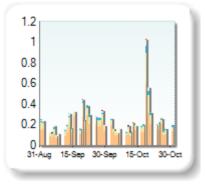
FLUIDRA SA

Market Share Change Rank Venue Market Share 1 XMAD 64.83% -0.38 CEUX 2 24.46% -0.45 3 AQEU 6.16% +0.904 TQEX 4.41% -0.07 5 TRQX 0.07% +0.01 6 BATE +0.01 0.04% 7 CHIX -0.02 0.03%

Volume Trend

8

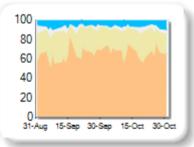
AQXE



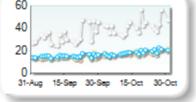
0.00%

+0.00

Market Share Trend



Spreads At touch Rank Venue Spread Change (bps) 1 XMAD 16.74 +3.07 2 CEUX 17.84 +3.59 3 +3.17 AQEU 18.33 4 TQEX 41.34 +8.11Monthly Spread Trend 60



25k EUR deal					
Rank	Venue	Spread (bps)	Change		
1	XMAD	22.43	+1.29		
2	AQEU	32.86	-4.31		
3	CEUX	38.86	+5.03		
Monthly Spread Trend					

50 40 30 20 10 0 31-Aug 15-Sep 30-Sep 15-Oct 30-Oct Current Period Comparison Period

Change

-8.2

-0.4

-5.0

-1 0

30-Oct

Change

-90.3

-10.7

+25.6

-1.4

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

50 40

30 20

10

0

Rank

1

2

3

4

31-Aug

15-See

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

1000

800

600

400

200

0

10BPS Depth (top of book)

Depth (1K EUR)

27.7

14.0

8.3

0.9

30-Seo

Depth (1K

EUR)

620.8

115.6

110.4

20.0

31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

50BPS Depth (deeper into book)

15-Oct

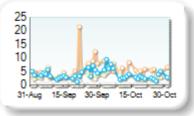
01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

At	touch	

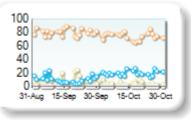
Attouch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	5.43	+1.55	
2	AQEU	3.92	+0.18	
3	CEUX	3.42	+0.41	
4	TQEX	0.22	-0.15	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	74.15	-5.52
2	AQEU	19.69	+9.26
3	CEUX	4.58	-4.68
4	TQEX	0.02	+0.02
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

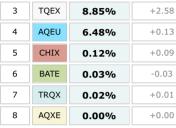
Best Prices Trend



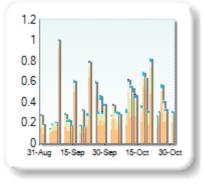
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Ferrovial SA

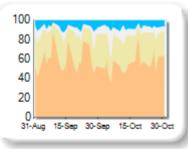
Market Share Change Market Rank Venue Share 1 XMAD 57.51% -7.04 CEUX +4.25 2 26.99%



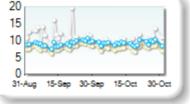
Volume Trend



Market Share Trend

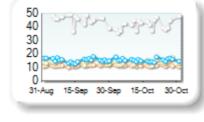


Spreads At touch Rank Venue Spread Change (bps) 1 CEUX 7.65 -0.22 2 XMAD 8.67 -0.12 +0.07 3 AQEU 9.15 4 TQEX 10.06 -1.82 Monthly Spread Trend



25k EUR deal				
Rank	Venue	Spread (bps)	Change	
1	XMAD	11.36	-0.02	
2	CEUX	13.98	-0.22	
3	AQEU	15.42	+0.13	
4	TQEX	42.11	-7.26	

Monthly Spread Trend



Current Period Comparison Period

Change

+11.4

+0.7

-0.8

+2 9

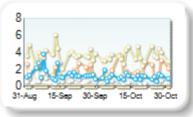
01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

At	touch

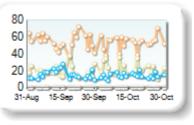
ACTOUCH			
Rank	Venue	Best Price (%)	Change
1	CEUX	3.51	-0.40
2	XMAD	1.79	+0.37
3	AQEU	1.09	-0.33
4	TQEX	0.63	-0.22
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	52.92	-1.38
2	CEUX	21.94	+3.25
3	AQEU	14.04	-1.52
4	TQEX	0.37	+0.12
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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150 100

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

200

50

0

10BPS Depth (top of book)

Depth (1K EUR)

140.4

54.6

49.7

15.7

15-Sep 30-Sep 31-Aug 15-Oct 30-Oct

50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,555.4	+14.1
2	CEUX	285.6	-8.1
3	AQEU	227.4	+8.7
4	TQEX	80.9	+4.4
5	CHIX	0.2	+0.0

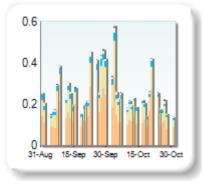
Monthly Depth Trend

2000	
1500	ᢣ᠍᠀ᢁᢍᡇᢌᡲᢣᡡᠿᠲᡐᢐᢧ
1000	
500	000-000-000-0-00-0
0	Contemporation and a second state of the secon
31-	Aug 15-Sep 30-Sep 15-Oct 30-Oct

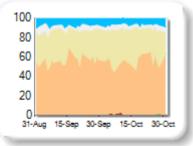
GRIFOLS CLASE A

Μ	Market Share				
R	ank	Venue	Market Share	Change	
	1	XMAD	55.67%	-0.89	
	2	CEUX	32.10%	+1.46	
	3	AQEU	6.63%	-0.72	
	4	TQEX	4.69%	-0.58	
	5	CHIX	0.61%	+0.50	
	6	TRQX	0.16%	+0.13	
	7	BATE	0.14%	+0.11	
	8	AQXE	0.00%	-0.02	

Volume Trend



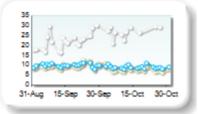
Market Share Trend



Spreads At touch

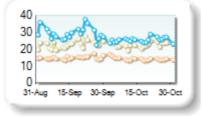
Rank	Venue	Spread (bps)	Change		
1	CEUX	7.45	-1.47		
2	XMAD	8.82	-0.82		
3	AQEU	8.93	-0.93		
4	TQEX	30.20	+6.95		

Monthly Spread Trend



25k E	25k EUR deal				
Rank	Venue	Spread (bps)	Change		
1	XMAD	14.23	-0.62		
2	CEUX	22.65	-0.29		
3	AQEU	25.37	-3.95		
4	TQEX	166.97	+74.76		

Monthly Spread Trend



Current Period Comparison Period

Change

+14.7

+0.8

+2.0

-0 9

15-Oct 30-Oct

Change

-86.5

+0.2

+33.6

-6.1

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

100

80

60

40

20

Rank

1

2

3

4

0

31-Aug

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

1400

1200

1000

800

600

400

200

31-Aug

10BPS Depth (top of book)

Depth (1K EUR)

79.3

26.6

22.2

2.7

15-Sep 30-Sep

50BPS Depth (deeper into book)

Depth (1K

EUR)

848.7

185.8

149.5

40.1

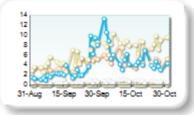
15-Sep 30-Sep 15-Oct 30-Oct

01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

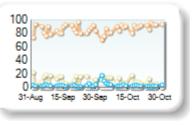
At touch			
Rank	Venue	Best Price (%)	Change
1	CEUX	8.23	+3.02
2	AQEU	5.42	+2.73
3	XMAD	5.12	+1.64
4	TQEX	0.72	+0.22
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	87.09	+2.04
2	CEUX	8.81	-2.94
3	AQEU	3.95	+1.15
4	TQEX	0.01	-0.02
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

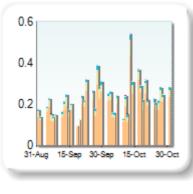


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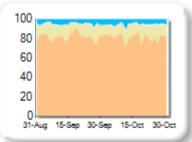
International Consolidated Airlines Group SA

Market Share				
Rank	Venue	Market Share	Change	
1	XMAD	80.73%	+0.15	
2	CEUX	13.01%	-0.88	
3	AQEU	4.63%	+0.44	
4	TQEX	1.51%	+0.24	
5	TRQX	0.08%	+0.03	
6	CHIX	0.03%	+0.01	
7	BATE	0.01%	+0.01	

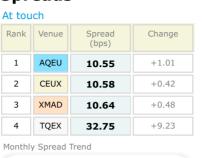
Volume Trend

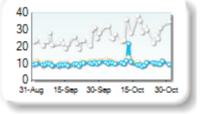


Market Share Trend



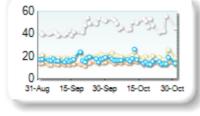
Spreads





ZJKL	UK ueai			
Rank	Venue	Spread (bps)	Change	
1	XMAD	13.97	+0.38	
2	AQEU	16.04	-1.19	
3	CEUX	19.79	+0.27	
4	TQEX	47.90	+3.70	
Monthly Sprood Trond				

Monthly Spread Trend



Current Period Comparison Period

Change

+11.4

+12.6

+3.8

+0.1

-0.4

30-0-

Change

-35.6

+17.6

+37.9

-9.4

+2.8

+2.2

Book Depths

Venue

XMAD

AOEU

CEUX

TRQX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

5

250

200

150

100

50

Rank

1

2

3

4

5

6

Venue

XMAD

CEUX

AQEU

TQEX

BATE

TRQX

Monthly Depth Trend

2500

2000

1500

1000

500

0 4

15-Seo

50BPS Depth (deeper into book)

10BPS Depth (top of book)

Depth (1K EUR)

108.2

57.6

45.0

7.6

2.9

30-Sec

Depth (1K EUR)

1,308.4

367.8

308.1

117.4

14.5

8.2

31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

15-Oct

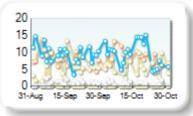
01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

At	touch	

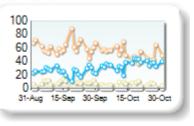
Rank	Venue	Best Price (%)	Change
1	AQEU	9.53	+0.50
2	XMAD	8.20	+0.04
3	CEUX	5.48	-0.28
4	TQEX	0.88	-0.42
5	TRQX	0.10	-0.03
6	CHIX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	51.15	-9.52
2	AQEU	35.68	+10.25
3	CEUX	6.19	-2.13
4	TQEX	0.02	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



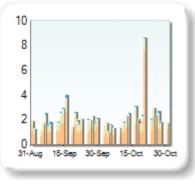
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Iberdrola SA

Market Share

Rank	Venue	Market Share	Change
1	XMAD	60.26%	+3.92
2	CEUX	27.64%	+0.70
3	TQEX	6.84%	-2.80
4	AQEU	4.85%	-1.96
5	CHIX	0.29%	+0.22
6	BATE	0.09%	-0.03
7	TRQX	0.02%	-0.04
8	AQXE	0.01%	-0.01

Volume Trend



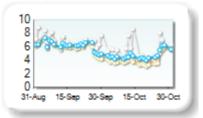
Market Share Trend

100 80 60 40 20 0 31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

Spreads

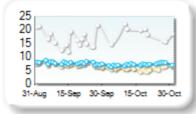
At touch				
Rank	Venue	Spread (bps)	Change	
1	CEUX	3.97	-1.87	
2	XMAD	4.35	-1.80	
3	AQEU	4.71	-1.42	
4	TQEX	5.59	-1.44	
5	BATE	65.28	+1.42	
6	CHIX	164.91	+86.16	
7	AQXE	500.92	+4.01	

Monthly Spread Trend





Monthly Spread Trend



Current Period Comparison Period

Change

+42.2

+4.2

-8.2

0.0

30-0-

Change

-360.5

-27.0

-35.3

-27.2

-39.5

-32.8

0.0

15-Oct 30-Oct

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

AQXE

Monthly Depth Trend

Rank

1

2

3

4

5

600

400

200

Rank

1

2

3

4

5

6

7

0

31-Aug

Venue

XMAD

CEUX

AQEU

TQEX

BATE

CHIX

AQXE

Monthly Depth Trend

3500 3000

2500

2000

1500

1000

500

•

31-Aug

10BPS Depth (top of book)

Depth (1K EUR)

386.8

180.2

120.0

44.0

0.0

15-Sep 30-Sep

50BPS Depth (deeper into book)

Depth (1K EUR)

2,161.3

600.3

382.9

119.3

22.2

14.3

0.0

15-Sep 30-Sep

15-Oct

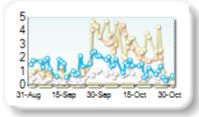
01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

At	to	uc	h

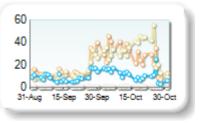
Rank	Venue	Best Price (%)	Change	
1	CEUX	2.80	+1.10	
2	XMAD	2.40	+1.23	
3	AQEU	1.26	-0.36	
4	TQEX	0.67	+0.24	
5	CHIX	0.00	0.00	
6	TRQX	0.00	0.00	
7	BATE	0.00	0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	CEUX	32.37	+18.96	
2	XMAD	28.06	+11.97	
3	AQEU	11.44	+1.94	
4	TQEX	0.88	+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



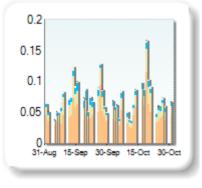
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Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is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

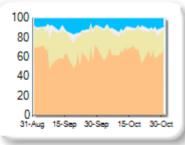
Indra Sistemas SA

Market Share					
Rank	Venue	Market Share	Change		
1	XMAD	64.14%	+2.75		
2	CEUX	23.21%	-1.36		
3	AQEU	8.94%	-0.72		
4	TQEX	3.52%	-0.80		
5	CHIX	0.10%	+0.08		
6	BATE	0.07%	+0.06		
7	TRQX	0.02%	-0.02		
8	AQXE	0.00%	+0.00		

Volume Trend



Market Share 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

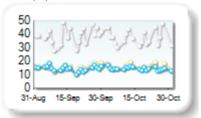
last week and the change is relative

to the previous week.

Spreads At touch Rank Venue Spread (bps) 1 AQEU 14.56 2 XMAD 14.60 3 CEUX 15.80

TQEX Monthly Spread Trend

4



38.72

Change

-0.16

+0.02

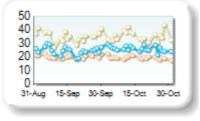
+0.17

-0.67

25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	19.47	-0.91
2	AQEU	26.03	+1.35
3	CEUX	34.95	-0.08
4	TQEX	486.83	n/a

Monthly Spread Trend



Current Period Comparison Period

Change

+3.5

-4.2

-0.9

-0.1

30-Oct

Change

-67.1

+0.7

-11.3

-1.4

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

31-Aug

15-See

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

1200

1000 800

600

400

200

0

10BPS Depth (top of book)

Depth (1K EUR)

40.3

25.7

11.2

1.3

30-Seo

Depth (1K

EUR)

730.9

136.0

130.8

24.2

31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

50BPS Depth (deeper into book)

15-Oct

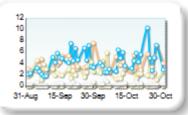
01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

At	touch	

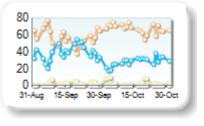
Rank	Venue	Best Price (%)	Change	
1	AQEU	4.55	+0.34	
2	XMAD	3.84	-0.15	
3	CEUX	2.41	-0.24	
4	TQEX	0.39	+0.09	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	67.09	+9.88	
2	AQEU	28.26	-10.39	
3	CEUX	3.12	+0.71	
4	TQEX	0.00	-0.02	
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%).

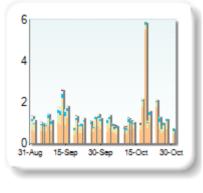
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INDITEX

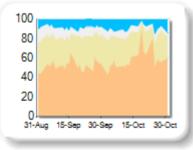
Market Share

Rank	Venue	Market Share	Change
1	XMAD	66.87%	+14.23
2	CEUX	20.76%	-8.39
3	AQEU	7.12%	-1.04
4	TQEX	5.09%	-4.54
5	CHIX	0.09%	-0.04
6	BATE	0.03%	-0.14
7	TRQX	0.02%	-0.07
8	AQXE	0.01%	-0.01

Volume Trend



Market Share Trend





30-Sec

15-Oct

30-0-

25k EUR deal

15-See

31-Aug

Rank	Venue	Spread (bps)	Change
1	AQEU	8.44	-0.45
2	XMAD	8.57	-0.30
3	CEUX	9.14	-0.47
4	TQEX	31.50	-1.58

Monthly Spread Trend



Current Period Comparison Period

Change

+107.9

+2.9

-2.9

+0.2

15-Oct 30-Oct

Change

-78.9

+233.7

-8.5

+4.2

-0.5

30-Oc

15-Oct

Book Depths

Venue

AQEU

XMAD

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

500 400 300

200

100

Rank

1

2

3

4

5

Venue

XMAD

AQEU

CEUX

TQEX

CHIX

Monthly Depth Trend

3000

2500

2000

1500

1000

500

31-Aug 15-Sep 30-Sep

0 31-Aug

10BPS Depth (top of book)

Depth (1K EUR)

285.2

240.9

103.7

28.6

15-Seo 30-Seo

50BPS Depth (deeper into book)

Depth (1K

EUR)

2,164.9

749.5

446.7

112.5

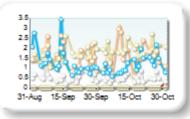
4.8

01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

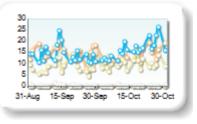
At touch				
Rank	Venue	Best Price (%)	Change	
1	CEUX	1.92	+0.15	
2	XMAD	1.59	-0.02	
3	AQEU	1.14	-0.33	
4	TQEX	0.47	-0.09	
5	CHIX	0.01	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	0.00	

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	AQEU	16.34	+2.08	
2	XMAD	13.99	-0.55	
3	CEUX	10.01	+1.21	
4	TQEX	0.37	-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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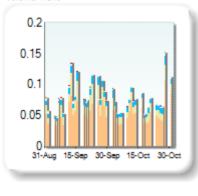
Mapfre SA

Market Share Change Rank Venue Market Share 1 XMAD 69.37% +5.06 2 CEUX -4.57 17.29% 3 AQEU 10.16% +0.254 TQEX 3.02% -0.65 5 CHIX 0.09% +0.01 6 TROX -0.02 0.04%

Volume Trend

BATE

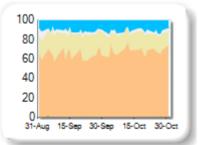
7



0.03%

-0.08

Market Share Trend



Spreads At touch Rank Venue Spread Change (bps) 1 AQEU 10.42 +0.41 2 CEUX 11.43 +0.69+0.26 3 XMAD 11.46 4 TQEX 24.16 +3.035 AQXE 501.00 n/a Monthly Spread Trend 40 30 20

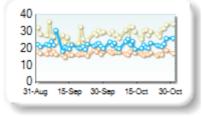
20 10 0 31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

25k EUR deal

F

Sit Loft deal					
Rank	Venue	Spread (bps)	Change		
1	XMAD	17.14	+0.14		
2	AQEU	22.15	+0.72		
3	CEUX	29.60	+2.63		

Monthly Spread Trend



Current Period Comparison Period

Change

+1.9

-1.6

-4.1

-0.6

30-Oct

Change

+47.6

-13.0

-1.0

-0.7

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

31-Aug

15-See

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

1200

1000

800

600

400

200

0

10BPS Depth (top of book)

Depth (1K EUR)

54.1

32.6

15.7

2.9

30-Seo

Depth (1K

EUR)

962.3

146.3

125.7

31.1

31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

50BPS Depth (deeper into book)

15-Oct

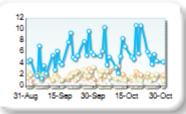
01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

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At	τо	UC
		~ ~ ~

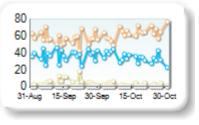
Rank	Venue	Best Price (%)	Change
1	AQEU	5.90	+1.46
2	XMAD	1.83	+0.43
3	CEUX	1.46	-0.45
4	TQEX	0.30	-0.02
5	CHIX	0.00	-0.01
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	63.14	+6.28		
2	AQEU	34.18	-2.50		
3	CEUX	2.20	-3.23		
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

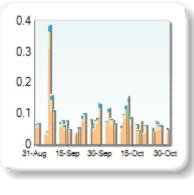


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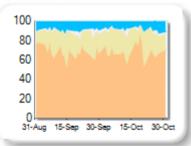
MELIA HOTELS INTERNATIONAL SA

Market Share						
	Rank	Venue	Market Share	Change		
	1	XMAD	67.36%	-2.34		
	2	CEUX	22.21%	+2.43		
	3	AQEU	7.40%	-0.57		
	4	TQEX	2.92%	+0.42		
	5	BATE	0.06%	+0.03		
	6	CHIX	0.05%	+0.04		
	7	AQXE	0.00%	+0.00		
		-				

Volume Trend

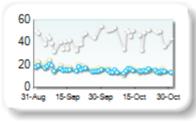


Market Share Trend



Spreads

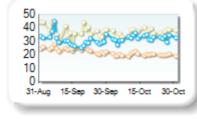
At touch					
Rank	Venue	Spread (bps)	Change		
1	XMAD	13.89	-2.70		
2	AQEU	14.44	-1.93		
3	CEUX	14.84	-2.98		
4	TQEX	48.26	+4.50		
Monthly Spread Trend					



25k EUR deal

М

Rank	Venue	Spread (bps)	Change		
1	XMAD	20.17	-3.52		
2	AQEU	32.30	+1.48		
3	CEUX	36.73	-0.79		
onthly Spread Trend					



Change

+1.9

-6.3

-0.8

-0.3

30-Oct

Change

+54.5

+8.5

-7.9

-4.1

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

50 40

30 20

10

0

Rank

1

2

3

4

31-Aug

15-See

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

1000

800

600

400

200

0

10BPS Depth (top of book)

Depth (1K EUR)

31.9

15.2

8.6

0.6

30-Seo

Depth (1K

EUR)

715.0

130.3

99.9

17.2

31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

50BPS Depth (deeper into book)

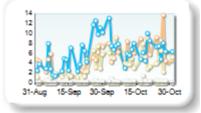
15-Oct

Best Prices

At touch					
Rank	Venue	Best Price (%)	Change		
1	AQEU	6.97	+1.19		

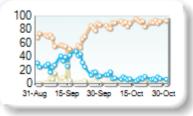
		(%)	
1	AQEU	6.97	+1.19
2	XMAD	6.75	+3.68
3	CEUX	5.11	+2.99
4	TQEX	0.43	+0.25
5	CHIX	0.00	+0.00
6	BATE	0.00	+0.00
7	AQXE	0.00	+0.00

Best Prices Trend



25k E	25k EUR deal				
Rank	Venue	Best Price (%)	Change		
1	XMAD	89.42	+23.17		
2	AQEU	8.77	-19.63		
3	CEUX	1.65	-3.09		
4	CHIX	0.00	+0.00		
5	BATE	0.00	+0.00		
6	AQXE	0.00	+0.00		
7	TQEX	0.00	0.00		





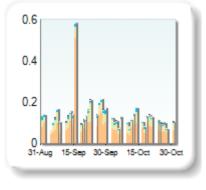
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Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is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

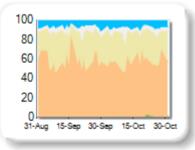
Merlin Properties Socimi SA

Market Share					
Rank	Venue	Market Share	Change		
1	XMAD	57.56%	-5.34		
2	CEUX	29.61%	+3.57		
3	AQEU	7.20%	+1.37		
4	TQEX	5.16%	-0.01		
5	BATE	0.26%	+0.25		
6	TRQX	0.16%	+0.15		
7	CHIX	0.03%	+0.01		
8	AQXE	0.01%	+0.01		

Volume Trend



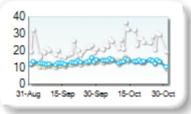
Market Share Trend



Spreads

At touch					
Rank	Venue	Spread (bps)	Change		
1	CEUX	13.40	+1.44		
2	AQEU	13.71	+0.82		
3	XMAD	13.96	+1.43		
4	TQEX	25.89	+5.90		

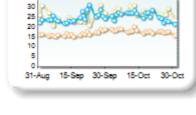
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change			
1	XMAD	17.83	+1.39			
2	AQEU	25.54	+0.79			
3	CEUX	27.53	+2.33			
Ionthly Spread Trend						

35 ,.....



Current Period Comparison Period

Change

+0.1

-0.1

-2.1

-1.3

30-Oct

Change

-56.8

-8.5

-2.6

-4.0

30-Oct

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 31-Aug

31-Aug

10BPS Depth (top of book)

Depth (1K EUR)

49.3

24.1

19.4

3.7

30-Seo

50BPS Depth (deeper into book)

Depth (1K

EUR)

617.0

133.6

128.1

28.2

15-Sep 30-Sep

15-Oct

15-Oct

15-See

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

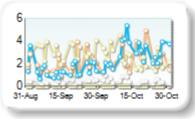
01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

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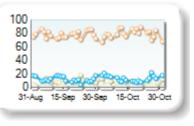
At touch			
Rank	Venue	Best Price (%)	Change
1	AQEU	2.92	+0.94
2	CEUX	2.45	-0.21
3	XMAD	2.33	+0.36
4	TQEX	0.47	+0.14
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	79.33	+1.08	
2	AQEU	13.77	+1.28	
3	CEUX	5.54	-1.43	
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



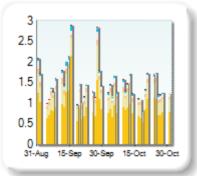
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ARCELORMITTAL SA

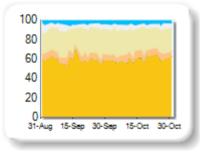
Market Share

Rank	Venue	Market Share	Change
1	ENXT	60.04%	-0.23
2	CEUX	24.85%	+0.26
3	XMAD	5.93%	+0.26
4	TQEX	5.18%	-0.31
5	AQEU	3.77%	-0.06
6	TRQX	0.10%	+0.04
7	BATE	0.08%	+0.04
8	CHIX	0.04%	-0.01
9	AQXE	0.01%	+0.01





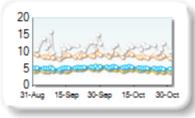
Market Share Trend



Spreads

At touch				
Rank	Venue	Spread (bps)	Change	
1	ENXT	4.47	-0.04	
2	CEUX	4.95	-0.03	
3	AQEU	5.17	+0.03	
4	XMAD	8.69	-0.08	
5	TQEX	10.90	-0.74	
6	CHIX	70.82	-41.21	

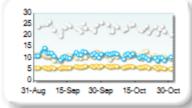
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change	
1	ENXT	6.07	+0.06	
2	XMAD	10.70	-0.27	
3	AQEU	10.82	-0.72	
4	CEUX	10.95	+0.13	
5	TQEX	23.20	-1.25	
Monthly Spread Trend				

Monthly Spread Tren



Current Period Comparison Period

Change

-15.5

+11.2

+19.2

-04

+3.1

-3.0

15-Oct 30-Oct

Change

+57.0

+167.7

+2.0

+21.1

+9.8

-2.8

+0.1

Book Depths

Venue

ENXT

XMAD

AQEU

CEUX

TQEX

CHIX

Monthly Depth Trend

Rank

1

2

3

4

5

6

500 400

300

200

100

Rank

1

2

3

4

5

6

7

0

31-Aug

Venue

ENXT

XMAD

CEUX

AQEU

TQEX

CHIX

BATE

Monthly Depth Trend

3000

2500

2000

1500

1000

500

31-Aug

10BPS Depth (top of book)

Depth (1K EUR)

371.0

180.9

104.4

73.6

22.1

2.0

15-Sep 30-Sep

50BPS Depth (deeper into book)

Depth (1K EUR)

2,107.6

1,489.1

431.2

380.2

229.7

3.9

1.1

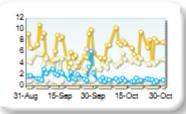
15-Sep 30-Sep 15-Oct 30-Oct

01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

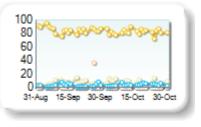
At touch				
Rank	Venue	Best Price (%)	Change	
1	ENXT	6.90	+0.16	
2	CEUX	4.18	-0.29	
3	AQEU	1.09	-1.28	
4	TQEX	0.94	-0.09	
5	CHIX	0.01	0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k E	25k EUR deal					
Rank	Venue	Best Price (%)	Change			
1	ENXT	81.87	-2.99			
2	CEUX	8.28	+1.07			
3	AQEU	4.19	+0.93			
4	TQEX	0.16	+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



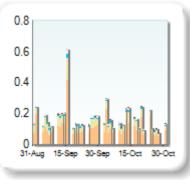
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Naturgy Energy Group SA

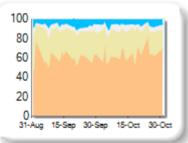
Market Share Rank Venue Market Share Change 1 XMAD GE 100% 12 70

1	XMAD	65.10%	+3.70
2	CEUX	24.15%	-3.16
3	AQEU	5.36%	-0.53
4	TQEX	5.19%	-0.11
5	CHIX	0.15%	+0.13
6	BATE	0.03%	-0.01
7	TRQX	0.01%	-0.03

Volume Trend



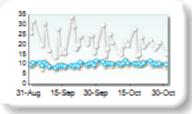
Market Share Trend



Spreads At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	9.54	+0.68
2	AQEU	10.36	+0.63
3	XMAD	10.70	+0.91
4	TQEX	19.77	-4.13

Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change	
1	XMAD	14.53	+0.29	
2	CEUX	20.37	+0.16	
3	AQEU	22.99	-1.36	
Monthly Spread Trend				

30 25 20 15 10

5 0 31-Aug 15-Sep 30-Sep 15-Oct 30-Oct Current Period Comparison Period

Change

-7.5

-1.1

+1.2

 ± 0.7

15-Oct 30-Oct

Change

+70.9

-3.2

+13.3

+4.7

+0.8

30-Oct

Book Depths

Venue

XMAD

CEUX

AQEU

TOEX

Monthly Depth Trend

Rank

1

2

3

4

100

80

60

40

20

Rank

1

2

3

4

5

0

31-Aug

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

Monthly Depth Trend

1400

1200

1000

800

600 400 200

olas 31-Aug

15-Sep

10BPS Depth (top of book)

Depth (1K EUR)

67.9

31.7

27.4

5.8

15-Seo 30-Seo

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,065.2

189.2

126.0

42.2

16.1

30-Sep

15-Oct

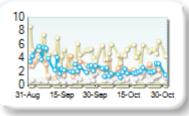
01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

At	to	uch	1

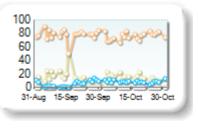
Rank	Venue	Best Price (%)	Change	
1	CEUX	4.77	-0.55	
2	XMAD	2.11	-0.53	
3	AQEU	2.02	-1.14	
4	TQEX	1.05	+0.11	
5	CHIX	0.00	0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	-0.01	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	75.54	-2.21	
2	CEUX	14.71	-1.41	
3	AQEU	8.69	+3.10	
4	TQEX	0.01	-0.02	
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



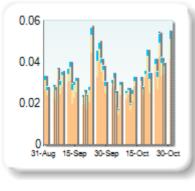
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PHARMA MAR SA PHARMA MAR ORD SHS

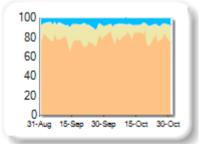
Market Share

Rank	Venue	Market Share	Change
1	XMAD	80.04%	+2.97
2	CEUX	12.81%	-2.92
3	AQEU	6.09%	+0.05
4	TQEX	0.97%	-0.18
5	BATE	0.07%	+0.07
6	CHIX	0.02%	+0.02
7	TRQX	0.00%	+0.00

Volume Trend



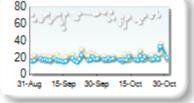
Market Share Trend



Spreads

At touch					
Rank	Venue	Spread (bps)	Change		
1	XMAD	17.53	+0.30		
2	AQEU	19.16	+1.77		
3	CEUX	22.38	+0.68		
4	TQEX	70.19	-0.19		
Monthly Spread Trend					

00



25k EUR deal

Rank	Venue	Spread (bps)	Change	
1	XMAD	24.35	+0.86	
2	AQEU	37.51	+4.00	
3	CEUX	45.44	+2.23	
Ionthly Spread Trend				

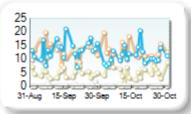
80 60 40 20 0 31-Aug 15-Sep 30-Sep 15-Oct 30-Oct Current Period Comparison Period 01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

At	to	ucl

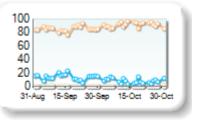
Rank	Venue	Best Price (%)	Change		
1	XMAD	12.45	+0.11		
2	AQEU	11.27	-3.68		
3	CEUX	5.45	+0.58		
4	TQEX	0.19	-0.04		
5	CHIX	0.00	+0.00		
6	TRQX	0.00	+0.00		
7	BATE	0.00	+0.00		
8	AQXE	0.00	+0.00		

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	90.96	+5.93	
2	AQEU	8.38	-5.65	
3	CEUX	0.61	-0.29	
4	CHIX	0.00	+0.00	
5	TRQX	0.00	+0.00	
6	BATE	0.00	+0.00	
7	AQXE	0.00	+0.00	
8	TQEX	0.00	+0.00	

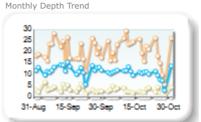
Best Prices Trend



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.

Book Depths

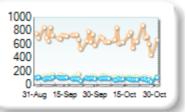
10BPS Depth (top of book)				
Rank	Venue	Depth (1K EUR)	Change	
1	XMAD	20.7	+0.3	
2	AQEU	10.6	-1.6	
3	CEUX	3.0	-0.7	
4	TQEX	0.1	0.0	



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	666.7	-41.5
2	CEUX	115.0	-11.8
3	AQEU	86.1	-12.1
4	TQEX	15.6	-0.6

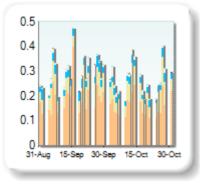
Monthly Depth Trend



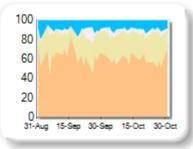
RED ELECTRICA CORPORACION SA RED ELECTRICA

Market Share						
Rank	Venue	Market Share	Change			
1	XMAD	59.23%	-4.10			
2	CEUX	26.58%	+3.93			
3	AQEU	8.75%	-0.56			
4	TQEX	4.98%	+0.57			
5	CHIX	0.32%	+0.18			
6	BATE	0.09%	-0.04			
7	TRQX	0.03%	0.00			
8	AQXE	0.03%	+0.03			

Volume Trend



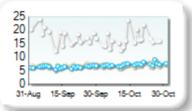
Market Share Trend



Spreads At touch Rank Venue Spread (bps)

Rank	Venue	(bps)	Change
1	CEUX	6.77	+0.25
2	AQEU	7.31	+0.89
3	XMAD	7.39	+0.60
4	TQEX	17.78	-1.48

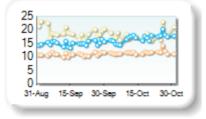
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	11.53	+0.67
2	AQEU	16.88	+1.95
3	CEUX	17.80	-1.05
4	TQEX	76.86	n/a

Monthly Spread Trend



Current Period Comparison Period

Change

-7.1

-5.1

+5.4

+1 9

30-Oct

Change

-108.6

+4.3

-9.4

+3.5

30-Oct

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

140

120

100

60

40 20

•

Rank

1

2

3

4

31-Aug

10BPS Depth (top of book)

Depth (1K EUR)

108.4

43.1

40.2

6.6

30-Seo

Depth (1K

EUR)

914.6

205.7

164.5

49.8

15-Sep 30-Sep 15-Oct

50BPS Depth (deeper into book)

15-Sen

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

1400

1200

800

600

400

200

0

31-Aug

15-Oct

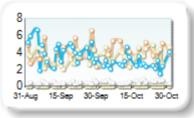
01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

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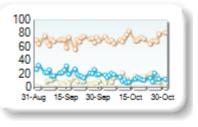
Rank	Venue	Best Price (%)	Change
1	XMAD	3.81	+0.99
2	CEUX	3.72	+0.59
3	AQEU	2.74	-1.47
4	TQEX	0.54	+0.16
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	71.92	+2.67		
2	AQEU	13.93	-8.49		
3	CEUX	13.76	+5.73		
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

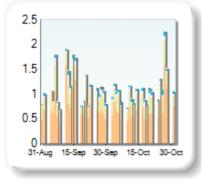


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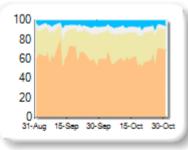
Repsol YPF SA

Ν	Market Share						
F	Rank	Venue	Market Share	Change			
	1	XMAD	61.62%	-2.36			
	2	CEUX	25.97%	+1.48			
	3	TQEX	6.06%	-0.40			
	4	AQEU	6.05%	+1.06			
	5	CHIX	0.16%	+0.14			
	6	BATE	0.10%	+0.06			
	7	TRQX	0.02%	+0.01			
	8	AQXE	0.01%	+0.01			

Volume Trend



Market Share Trend



Spreads At touch Rank Venue Spread Change (bps) 1 CEUX 6.64 -0.17 2 XMAD 7.04 +0.00-0.04 3 AQEU 7.51 4 TQEX 10.36 +1.04Monthly Spread Trend 25 20 15 10 5 0

15-Sep 30-Sep

15-Oct 30-Oct

31-Aug

25k EUR deal						
Rank	Venue	Spread (bps)	Change			
1	XMAD	8.85	-0.18			
2	AQEU	10.38	-0.91			
3	CEUX	11.17	-0.33			
4	TQEX	48.44	-0.57			
Monthly Spread Trend						

40 30 20 10 0 31-Aug 15-Sep 30-Sep 15-Oct 30-Oct Current Period Comparison Period

Change

+0.5

+11.6

+3.1

-2.5

+0.1

15-Oct 30-Oct

Change

-20.5

+1.3

+31.7

-5.3

+0.5

0.0

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

CHIX

Monthly Depth Trend

350

300

250 200

150

100

50

Rank

1

2

3

4

5

6

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

AQXE

Monthly Depth Trend

31-Aug

2500

2000

1500

1000 500

olaa 31-Aug

Rank

1

2

3

4

5

10BPS Depth (top of book)

Depth (1K EUR)

199.5

90.5

79.9

17.0

1.4

15-Sep 30-Sep

50BPS Depth (deeper into book)

Depth (1K EUR)

1,921.3

354.9

308.0

79.1

4.3

0.5

15-Sep 30-Sep 15-Oct 30-Oct

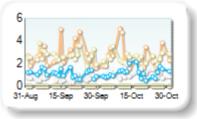
01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

A	10	UC

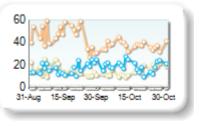
Rank	Venue	Best Price (%)	Change	
1	XMAD	2.61	+0.01	
2	CEUX	2.41	-0.59	
3	AQEU	1.18	-0.10	
4	TQEX	1.04	+0.20	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	37.26	-8.03		
2	AQEU	18.74	+1.89		
3	CEUX	14.21	-0.74		
4	TQEX	0.33	+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



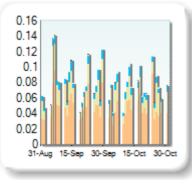
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LABORAT FARMA ROVI

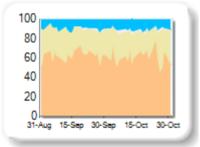
Market Share

Rank	Venue	Market Share	Change
1	XMAD	61.06%	-1.12
2	CEUX	26.86%	-0.59
3	AQEU	9.96%	+0.50
4	TQEX	2.04%	+1.26
5	CHIX	0.05%	-0.07
6	BATE	0.03%	+0.02
7	TRQX	0.01%	+0.00

Volume Trend

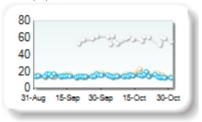


Market Share Trend



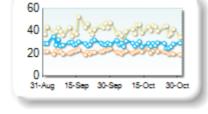
Spreads

At touch					
Rank	Venue	Spread (bps)	Change		
1	AQEU	14.72	-0.15		
2	XMAD	15.93	+0.58		
3	CEUX	16.05	+0.80		
4	TQEX	59.71	-13.94		
Monthly Spread Trend					





Rank	Venue	Spread (bps)	Change
1	XMAD	21.22	-0.16
2	AQEU	27.91	-1.09
3	CEUX	39.81	-1.63
Monthly	y Spread	Trend	



Current Period Comparison Period

Change

+4.2

+2.2

+0.6

0 0

30-Oct

Change

-64.6

+5.5

+8.6

+8.1

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

40

30

20

10

0

Rank

1

2

3

4

31-Aug

15-See

Venue

XMAD

AQEU

CEUX

TQEX

Monthly Depth Trend

1000

800

600 400

200

0

10BPS Depth (top of book)

Depth (1K EUR)

31.9

20.4

11.0

0.3

30-Seo

Depth (1K

EUR)

665.4

117.0

103.6

18.8

31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

50BPS Depth (deeper into book)

15-Oct

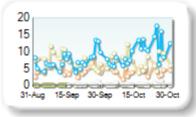
01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

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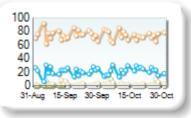
Actouch				
Rank	Venue	Best Price (%)	Change	
1	AQEU	9.72	+3.48	
2	CEUX	6.98	+0.43	
3	XMAD	4.31	+0.77	
4	TQEX	0.26	-0.09	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	74.10	-0.92	
2	AQEU	22.22	+0.46	
3	CEUX	3.34	+0.50	
4	CHIX	0.00	+0.00	
5	TRQX	0.00	+0.00	
6	BATE	0.00	+0.00	
7	TQEX	0.00	+0.00	





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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.

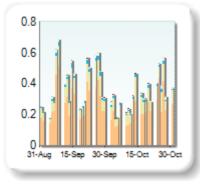
Banco de Sabadell SA

Market Share						
Rank	Venue	Market Share	Change			
1	XMAD	66.97%	-2.68			
2	CEUX	25.43%	+2.21			
3	AQEU	3.79%	-0.32			
4	TQEX	3.46%	+0.73			
5	CHIX	0.19%	+0.12			
6	AQXE	0.08%	+0.08			
7	BATE	0.06%	-0.07			

Volume Trend

8

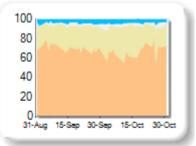
TRQX



0.01%

-0.06

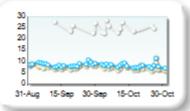
Market Share Trend



Spreads At touch

Rank	Venue	Spread (bps)	Change	
1	CEUX	7.30	-0.45	
2	XMAD	7.59	-0.56	
3	AQEU	8.29	-0.46	
4	TQEX	32.49	-1.32	
Monthly Spread Trend				

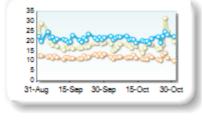
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change		
1	XMAD	11.64	-0.41		
2	CEUX	18.39	-0.54		
3	AQEU	21.30	+0.05		
Nonthly Spread Trend					





Current Period Comparison Period

Change

+6.1

+3.2

+0.6

+0.2

15-Oct 30-Oct

Change

-220.5

+0.4

+3.5

+0.6

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

140

120

100

80

60

40

20

•

Rank

1

2

3

4

31-Aug

15-Seo

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

2500

2000

1500 1000

500

0

10BPS Depth (top of book)

Depth (1K EUR)

115.0

39.9

30.5

2.2

30-Seo

Depth (1K

EUR)

1,272.3

219.1

160.7

39.1

31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

50BPS Depth (deeper into book)

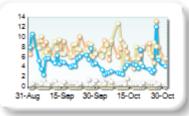
01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

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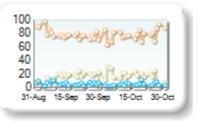
At touch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	7.26	-1.13	
2	CEUX	7.22	-1.00	
3	AQEU	4.12	-2.18	
4	TQEX	0.82	-0.07	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	77.24	-1.34		
2	CEUX	17.70	+2.46		
3	AQEU	4.59	-1.21		
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



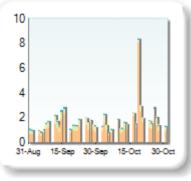
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Banco Santander SA

Market Share

Rank	Venue	Market Share	Change
1	XMAD	74.08%	+8.96
2	CEUX	18.85%	-7.62
3	AQEU	4.23%	-0.79
4	TQEX	2.64%	-0.48
5	CHIX	0.11%	-0.01
6	BATE	0.07%	-0.03
7	TRQX	0.01%	-0.02
8	AQXE	0.00%	0.00

Volume Trend



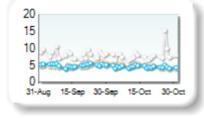
Market Share Trend

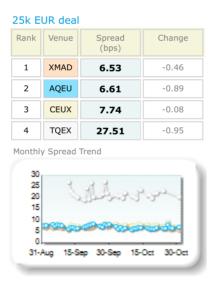
100 80 60 40 20 0. 31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

Spreads

At touch				
Rank	Venue	Spread (bps)	Change	
1	CEUX	4.34	-0.31	
2	AQEU	4.56	-0.49	
3	XMAD	4.73	-0.41	
4	TQEX	7.89	-0.23	
5	CHIX	422.70	-75.18	
6	BATE	425.91	-28.88	
7	TRQX	501.00	+0.00	
8	AQXE	501.00	+0.19	

Monthly Spread Trend





Current Period Comparison Period

Change

+39.4

+39.9

-5.1

+2 0

15-Oct 30-Oct

Change

-2.2

-16.0

+26.8

-10.4

-1.8

-15

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

0

Rank

1

2

3

4

5

6

31-Aug

Venue

XMAD

CEUX

AQEU

TQEX

BATE

CHIX

Monthly Depth Trend

3000

2500

2000 1500

1000

500

10BPS Depth (top of book)

Depth (1K EUR)

382.2

176.9

130.3

23.4

15-Sep 30-Sep

50BPS Depth (deeper into book)

Depth (1K

EUR)

2,244.4

572.8

488.6

141.8

1.0

0.4

31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

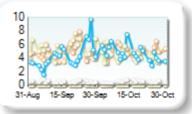
01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

Δ	- t <i>i</i>	วนด	٦h
		Jui	

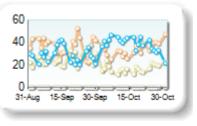
Rank	Venue	Best Price (%)	Change		
1	XMAD	5.06	+0.25		
2	AQEU	4.67	+0.53		
3	CEUX	4.39	-1.21		
4	TQEX	0.53	-0.02		
5	CHIX	0.00	0.00		
6	TRQX	0.00	+0.00		
7	BATE	0.00	+0.00		
8	AQXE	0.00	0.00		

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	AQEU	38.36	+9.32	
2	XMAD	33.33	-3.45	
3	CEUX	16.98	-7.32	
4	TQEX	0.18	+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



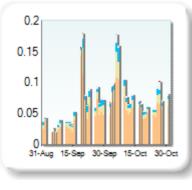
Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week. Spreads measure the bid to offer spread of the best visible orders in the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

Sacyr Vallehermoso SA

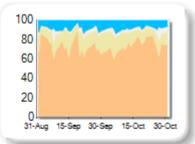
Market Share Rank Venue Market Share Change

		Snare	
1	XMAD	71.41%	-0.62
2	CEUX	15.20%	-0.76
3	AQEU	8.55%	+0.39
4	TQEX	4.82%	+1.00
5	CHIX	0.01%	+0.00
6	TRQX	0.01%	+0.01
7	BATE	0.00%	-0.02

Volume Trend



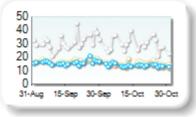
Market Share Trend



Spreads

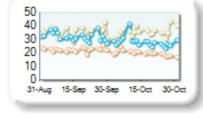
At touch				
Rank	Venue	Spread (bps)	Change	
1	XMAD	13.45	-2.71	
2	AQEU	13.93	-2.01	
3	CEUX	15.60	-1.48	
4	TQEX	29.36	-2.34	

Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change	
1	XMAD	19.95	-2.48	
2	AQEU	27.89	-4.05	
3	CEUX	35.25	+0.29	
Monthly Spread Trend				



Current Period Comparison Period

Change

+4.5

+1.7

-2.4

+0.1

30-Oct

Change

-30.5

-3.9

+17.9

-0.9

15-Oct

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

60

40

20

0

Rank

1

2

3

4

31-Aug

15-See

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

1200

1000

800

600

400

200

ol

10BPS Depth (top of book)

Depth (1K EUR)

40.9

23.8

10.3

2.4

30-Seo

Depth (1K

EUR)

725.6

125.0

117.5

27.8

31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

50BPS Depth (deeper into book)

01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Change

+6.67

+0.04

-0.17

-0.09

+0.00

+0.00

+0.00

Best Prices

TQEX

CHIX

TRQX

BATE

4

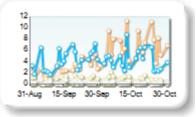
5

6

7

it touch				
Rank	Venue	Best Price (%)		
1	XMAD	6.81		
2	AQEU	4.38		
3	CEUX	0.97		

Best Prices Trend



0.22

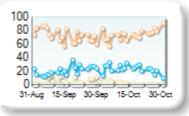
0.00

0.00

0.00

2	25k EUR deal				
	Rank	Venue	Best Price (%)	Change	
	1	XMAD	73.49	+1.76	
	2	AQEU	23.44	+2.38	
	3	CEUX	2.34	-3.99	
	4	CHIX	0.00	+0.00	
	5	TRQX	0.00	+0.00	
	6	BATE	0.00	+0.00	
	7	TQEX	0.00	0.00	





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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.

Gamesa Corp Tecnologica SA

Market Share					
Rank	Venue	Market Share	Change		
1	XMAD	75.72%	-9.35		
2	CEUX	12.28%	+3.89		
3	AQEU	7.48%	+3.43		
4	TQEX	4.46%	+2.01		
5	BATE	0.03%	+0.02		

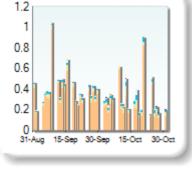
 4
 IQEX
 4.46%
 +2.01

 5
 BATE
 0.03%
 +0.02

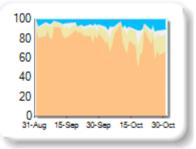
 6
 TRQX
 0.02%
 0.00

 7
 CHIX
 0.01%
 +0.01

 8
 AQXE
 0.00%
 0.00



Market Share Trend



SpreadsAt touchRankVenueSpread
(bps)1AQEU3.702XMAD3.88</tbr/>

Change

-0.26

+0.05

-0.19

-5.73

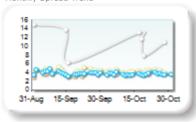
Monthly Spread Trend

CEUX

TOEX

3

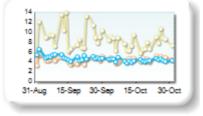
4



4.27

22.13

25k EUR deal				
Rank	Venue	Spread (bps)	Change	
1	AQEU	4.27	-0.64	
2	XMAD	4.47	+0.12	
3	CEUX	7.78	-1.74	
4	TQEX	40.42	-1.98	
Monthly Spread Trend				



Current Period Comparison Period

Change

-1,422.5

+26.6

-51.3

+0.6

+0.8

+0.2

+0.0

Change

-2,368.0

+50.5

+64.8

-0.6

+0.8

+0.3

+0.0

Book Depths

Venue

XMAD

AOEU

CEUX

TQEX

BATE

CHIX

AQXE

Monthly Depth Trend

8000

6000

4000

2000

Rank

1

2

3

4

5

6

7

0

Venue

XMAD

CEUX

AQEU

TQEX

BATE

CHIX

AQXE

Monthly Depth Trend

15000

10000

5000

0

Rank

1

2

3

4

5

6

7

10BPS Depth (top of book)

Depth (1K EUR)

1,886.4

204.5

193.5

22.1

17.2

1.5

0.1

31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

50BPS Depth (deeper into book)

Depth (1K

FUR)

8,114.6

928.7

387.1

148.5

17.2

1.6

0.1

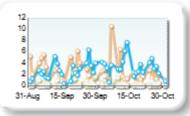
31-A., 15-S., 30-S., 15-Oct 30-Oct

01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

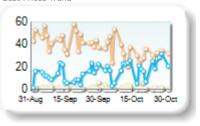
At touch				
Rank	Venue	Best Price (%)	Change	
1	AQEU	3.43	+1.45	
2	XMAD	2.50	-1.11	
3	CEUX	0.49	-0.18	
4	TQEX	0.26	-0.12	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	





25k E	25k EUR deal				
Rank	Venue	Best Price (%)	Change		
1	XMAD	32.51	-11.12		
2	AQEU	18.83	+5.67		
3	CEUX	2.13	-0.12		
4	TQEX	0.24	+0.09		
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.

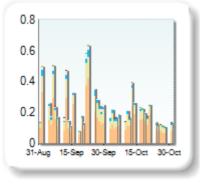
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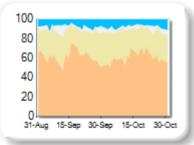
Market Share

Rank	Venue	Market Share	Change
1	XMAD	61.29%	-0.16
2	CEUX	27.89%	+1.06
3	AQEU	6.97%	+0.47
4	TQEX	3.77%	-1.16
5	CHIX	0.04%	-0.04
6	BATE	0.02%	-0.06
7	TRQX	0.01%	-0.12
8	AQXE	0.00%	+0.00

Volume Trend



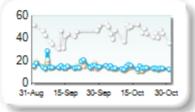
Market Share Trend

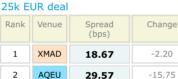


Spreads

At touch			
Rank	Venue	Spread (bps)	Change
1	XMAD	12.85	-1.95
2	CEUX	13.53	-2.15
3	AQEU	13.98	-1.84
4	TQEX	46.80	-2.40

Monthly Spread Trend



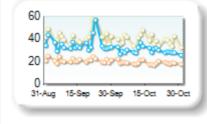


38.25

-3.66

CEUX Monthly Spread Trend

3



Current Period Comparison Period

Change

+7.9

+2.7

+0.8

0 0

30-Oct

Change

+4.3

+20.3

+6.4

+1.2

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

31-Aug

15-See

Venue

XMAD

AQEU

CEUX

TQEX

Monthly Depth Trend

1000

800

600 400

200

0

10BPS Depth (top of book)

Depth (1K EUR)

41.8

18.2

11.9

1.0

30-Seo

Depth (1K

EUR)

668.7

119.3

116.2

17.5

31-Aug 15-Sep 30-Sep 15-Oct 30-Oct

50BPS Depth (deeper into book)

15-Oct

01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Change

+1.65

-4.15

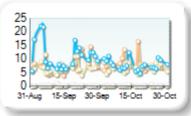
Best Prices

Δ R

touch				
lank	Venue	Best Price (%)		
1	XMAD	8.32		
2	AQEU	7.87		
3	CEUX	6.55		
			_	

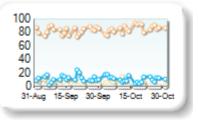
+0.35TQEX 4 0.36 +0.055 CHIX 0.00 +0.006 TRQX 0.00 0.00 7 BATE 0.00 +0.008 AOXE +0.000 00

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	85.40	+2.86
2	AQEU	10.91	-1.24
3	CEUX	3.62	-1.21
4	CHIX	0.00	+0.00
5	TRQX	0.00	+0.00
6	BATE	0.00	+0.00
7	AQXE	0.00	+0.00
8	TQEX	0.00	0.00

Best Prices Trend



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

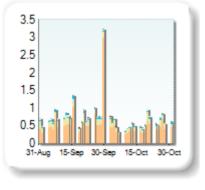
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is auoted in '000s of EUR.

Telefonica SA

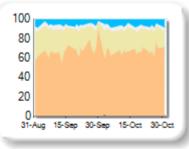
Market Share

Rank	Venue	Market Share	Change
1	XMAD	67.25%	-3.83
2	CEUX	21.89%	+1.70
3	AQEU	6.12%	+1.41
4	TQEX	4.36%	+0.64
5	CHIX	0.30%	+0.06
6	BATE	0.08%	+0.03
7	TRQX	0.00%	-0.01
8	AQXE	0.00%	+0.00

Volume Trend



Market Share Trend



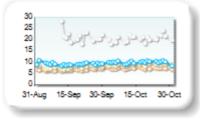






	on ucui		
Rank	Venue	Spread (bps)	Change
1	XMAD	7.42	+0.72
2	CEUX	9.05	+1.09
3	AQEU	10.03	+0.72
4	TQEX	20.51	-8.52

Monthly Spread Trend



Current Period Comparison Period

Change

-57.1

-15.0

-5.4

+34

15-Oct 30-Oct

Change

-24.8

-8.1

-0.7

+57.7

0.0

15-Oct 30-Oct

Book Depths

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

500 400

300

200

100

Rank

1

2

3

4

5

0

31-Aug

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

Monthly Depth Trend

3500

3000

2500

2000

1500

1000

500

n |

31-Aug

10BPS Depth (top of book)

Depth (1K EUR)

264.8

81.3

77.1

24.6

15-Sep 30-Sep

50BPS Depth (deeper into book)

Depth (1K

EUR)

2,269.5

529.5

448.1

252.2

0.9

15-Sep 30-Sep

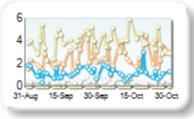
01-Oct-2022 to 31-Oct-2022 01-Sep-2022 to 30-Sep-2022

Best Prices

At	touch	

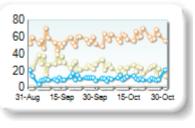
Rank	Venue	Best Price (%)	Change
1	CEUX	4.05	-0.34
2	XMAD	2.72	+0.91
3	AQEU	1.24	-0.03
4	TQEX	0.43	-0.07
5	CHIX	0.00	-0.01
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	0.00

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	59.60	+5.17
2	CEUX	22.28	-5.14
3	AQEU	11.05	+0.06
4	TQEX	0.24	+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



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