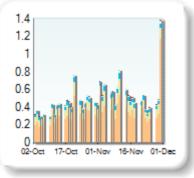
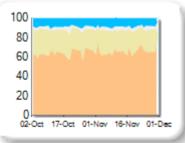
# IBEX Mid Cap Index

Market Share					
Rank	Venue	Market Share	Change		
1	XMAD	67.95%	+4.12		
2	CEUX	20.55%	-3.42		
3	AQEU	7.73%	-0.65		
4	TQEX	3.52%	-0.14		
5	BATE	0.17%	+0.12		
6	CHIX	0.07%	+0.04		
7	AQXE	0.00%	-0.01		
8	TRQX	0.00%	-0.08		

Volume Trend



Market Share Trend

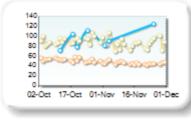


### **Spreads** At touch Rank Venue Change Spread (bps) 1 XMAD 24.71 -3.91 2 AOEU 29.75 -2.97 3 CEUX 29.96 -3.66 4 TOEX 55.51 -12.85 Monthly Spread Trend 120 100 80 60

40 20

25k EUR deal Rank Venue Spread Change (bps) 1 XMAD 45.09 -6.57 2 CEUX 84.53 -6.24 AQEU +7.52 3 98.47 Monthly Spread Trend

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



Current Period Comparison Period

Change

+1.9

+0.5

+0.5

+0.0

+0.2

+0.0

01-Dec

Change

+36.9

+3.9

+0.9

+1.2

+0.0

+0.0

**Book Depths** 

Venue

XMAD

CEUX

AQEU

BATE

TQEX

CHIX

Monthly Depth Trend

Rank

1

2

3

4

5

6

10

8

6

л

2

0

Rank

1

2

3

4

5

6

300 250

200 150 100

50

02-Oct

Venue

XMAD

CEUX

AQEU

TQEX

BATE

CHIX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

6.5

2.9

2.5

0.9

0.5

0.1

17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K EUR)

218.3

22.1

16.1

6.4

0.9

0.1

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

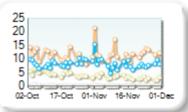
16-Nov

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

# **Best Prices**

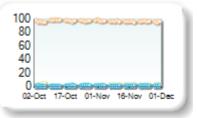
At touch					
Rank	Venue	Best Price (%)	Change		
1	XMAD	11.89	+2.22		
2	AQEU	8.13	-1.09		
3	CEUX	3.20	-1.45		
4	TQEX	0.13	-0.10		
5	BATE	0.00	0.00		
6	CHIX	0.00	+0.00		
7	TRQX	0.00	+0.00		
8	AQXE	0.00	+0.00		

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	96.05	-0.85	
2	CEUX	2.59	+0.66	
3	AQEU	1.09	+0.09	
4	TQEX	0.06	+0.05	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	





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## CORP FINANC ALBA

Market Share						
Rank	Venue	Market Share	Change			
1	XMAD	83.37%	+34.82			
2	AQEU	7.05%	-4.45			
3	CEUX	6.76%	-19.34			
4	TQEX	2.61%	-11.13			
5	BATE	0.12%	+0.08			

 4
 TQEX
 2.61%
 -11.13

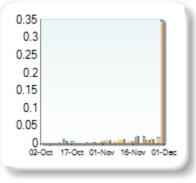
 5
 BATE
 0.12%
 +0.08

 6
 CHIX
 0.07%
 +0.07

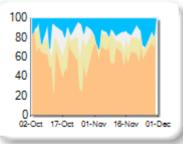
 7
 AQXE
 0.01%
 -0.05

 8
 TRQX
 0.00%
 +0.00

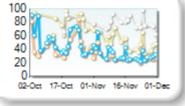
Volume Trend



Market Share Trend



### **Spreads** At touch Rank Venue Change Spread (bps) 1 XMAD 28.26 -21.88 2 AOEU 32.64 -22.87 3 CEUX 55.85 -59.41 4 TOEX 91.44 -48.99 Monthly Spread Trend

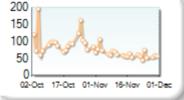




 
 Rank
 Venue
 Spread (bps)
 Change

 1
 XMAD
 62.90
 -34.22

 Monthly
 Spread
 Trend



Current Period Comparison Period

Change

+2.3

+1.0

+0.2

 $\pm 0.0$ 

01-Dec

Change

+54.9

+6.5

+5.8

+2.4

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

12

10

8

2

n

Rank

1

2

3

4

200

150

100

50

0

02-Oct

17-Oct

Venue

XMAD

AQEU

CEUX

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

2.9

1.6

0.3

0.0

01-Nov

Depth (1K

EUR)

96.1

14.4

8.7

3.8

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

50BPS Depth (deeper into book)

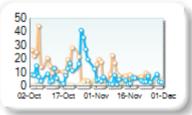
16-Nov

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

# **Best Prices**

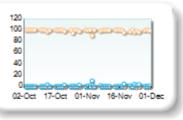
At touch					
Rank	Venue	Best Price (%)	Change		
1	XMAD	8.92	-0.95		
2	AQEU	4.27	-10.12		
3	CEUX	0.59	-0.20		
4	TQEX	0.03	-0.23		
5	CHIX	0.00	+0.00		
6	TRQX	0.00	+0.00		
7	BATE	0.00	+0.00		
8	AQXE	0.00	+0.00		

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	98.38	-0.84	
2	AQEU	1.49	+1.04	
3	CEUX	0.09	+0.05	
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	

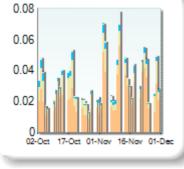
Best Prices Trend



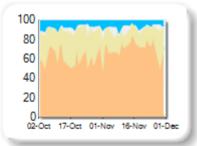
Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week. Spreads measure the bid to offer spread of the best visible orders in the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

### ALMIRALL SA

Market Share					
Rank	Venue	Market Share	Change		
1	XMAD	71.81%	+12.13		
2	CEUX	18.50%	-10.74		
3	AQEU	6.17%	-1.73		
4	TQEX	3.36%	+0.17		
5	BATE	0.15%	+0.14		
6	CHIX	0.02%	+0.02		
7	TRQX	0.00%	+0.00		
Volume	e Trend				



Market Share Trend



### **Spreads** At touch Rank Venue Spread Change (bps) 1 XMAD 19.98 0.00 2 CEUX 26.23 +4.40 3 +2.31 AOFU 31.92 4 TQEX 62.15 +2.12Monthly Spread Trend 80 60 40 20 0 17-Oct 01-Nov 02-Oct 16-Nov 01-Dec 25k EUR deal Rank Venue Spread Change (bps) 1 XMAD 37.94 -0.02 CEUX 94.71 +8.39 2 Monthly Spread Trend 120 100 80 60

40

20

02-Oct

Current Period Comparison Period

Change

+2.5

-0.8

-0.4

 $\pm 0.0$ 

01-Dec

Change

+28.8

-3.9

-4.1

+0.5

**Book Depths** 

Venue

XMAD

CEUX

AOFU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

20

15

10

5

0

Rank

1

2

3

4

500

400

300

200

100

0

02-Oct

17-Oct

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

8.5

2.4

2.3

0.2

01-Nov

Depth (1K

EUR)

345.2

30.6

17.1

6.3

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

50BPS Depth (deeper into book)

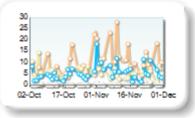
16-Nov

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

# **Best Prices**

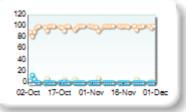
At touch					
Rank	Venue	Best Price (%)	Change		
1	XMAD	12.23	+4.92		
2	AQEU	7.01	+1.92		
3	CEUX	5.38	-0.48		
4	TQEX	0.23	-0.04		
5	CHIX	0.00	+0.00		
6	TRQX	0.00	+0.00		
7	BATE	0.00	+0.00		

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	98.67	+2.39		
2	CEUX	1.13	-1.13		
3	AQEU	0.15	-1.24		
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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17-Oct 01-Nov 16-Nov 01-Dec

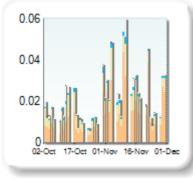
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

### Applus Services SA

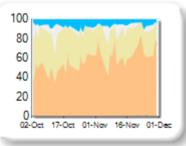
#### **Market Share** Change Rank Venue Market Share 1 XMAD 66.48% +15.85 CEUX 2 23.82% -11.43 3 AQEU 5.02% -1.89

4 TQEX 4.50% -2.67 5 BATE 0.14% +0.12 6 CHIX +0.03 0.04% 7 AQXE +0.000.00% TRQX +0.008 0.00%

Volume Trend



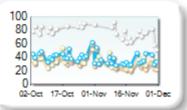
Market Share Trend



# Spreads

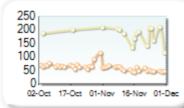
At touch					
Rank	Venue	Spread (bps)	Change		
1	XMAD	26.71	-8.36		
2	CEUX	32.02	-4.69		
3	AQEU	34.60	-7.42		
4	TQEX	81.76	-13.15		

Monthly Spread Trend



### 25k EUR deal

Rank	Venue	Spread (bps)	Change	
1	XMAD	53.67	-14.58	
2	CEUX	178.85	-49.54	
Monthly Spread Trend				



Current Period Comparison Period

Change

+3.3

+1.1

+0.5

+0.1

01-Dec

Change

+33.8

+5.6

+0.1

+1.5

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TOEX

Monthly Depth Trend

Rank

1

2

3

4

12 10

8

6

4

2

0

Rank

1

2

3

4

250

200

150

100

50

0

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

02-Oct

10BPS Depth (top of book)

Depth (1K EUR)

4.2

2.1

0.9

0.1

17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K

EUR)

141.3

16.6

8.5

3.9

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

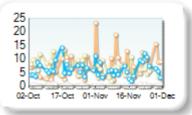
16-Nov

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

# **Best Prices**

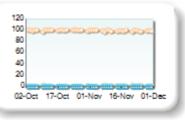
At touch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	9.19	+2.17	
2	AQEU	6.23	-1.60	
3	CEUX	5.42	-1.63	
4	TQEX	0.20	-0.05	
5	CHIX	0.01	+0.01	
6	BATE	0.00	+0.00	
7	TRQX	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	98.67	-0.76		
2	CEUX	1.31	+0.98		
3	AQEU	0.00	0.00		
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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## CONSTRUCCIONES Y AUXILIAR DE FERROC CONST

**Spreads** 

Venue

XMAD

AOEU

CEUX

Spread (bps)

35.24

45.66

54.30

At touch

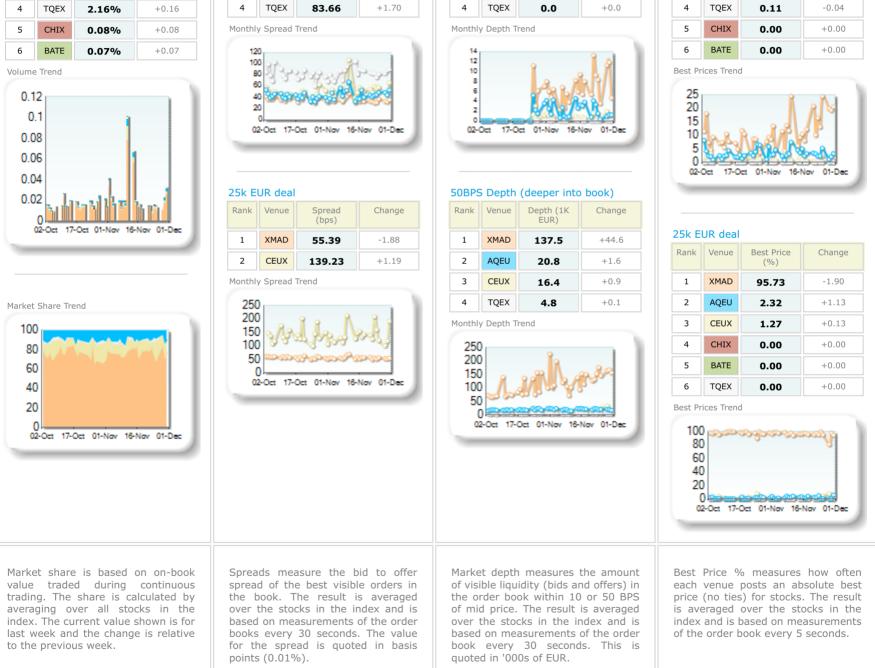
Rank

1

2

3

Market Share						
Rank	Venue	Market Share	Change			
1	XMAD	76.88%	+1.46			
2	CEUX	11.96%	-0.85			
3	AQEU	8.86%	-0.92			
4	TQEX	2.16%	+0.16			
5	CHIX	0.08%	+0.08			
6	BATE	0.07%	+0.07			



Current Period Comparison Period

Change

+5.5

+1.6

+0.5

**Book Depths** 

Venue

XMAD

AOEU

CEUX

Rank

1

2

3

Change

-2.37

+3.43

+7.15

10BPS Depth (top of book)

Depth (1K EUR)

6.8

2.2

0.7

Best Price

(%)

13.22

3.35

1.01

Change

+6.25

+0.56

+0.13

# **Best Prices**

Venue

XMAD

AOEU

CEUX

At touch

Rank

1

2

3

# CIE AUTOMOTIVE SA

Market Share						
Rank	Venue	Market Share	Change			
1	XMAD	60.15%	+0.62			
2	CEUX	27.37%	+0.42			
3	AQEU	7.73%	+0.44			
4	TQEX	4.59%	-1.32			

0.10%

0.06%

0.00%

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

+0.04

+0.04

-0.09

5

6

7

Volume Trend

0.08

0.06

0.04

0.02

0

02-Oct

Market Share Trend

100

80

60

40

20 0 BATE

CHIX

TROX

Monthly Spread Trend

**Spreads** 

Venue

XMAD

CEUX

AQEU

TOEX

At touch

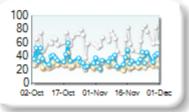
Rank

1

2

3

4



Spread (bps)

25.71

27.85

35.23

64.31

Change

-1.46

-2.47

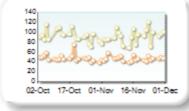
-1.41

-0.04

25k EUR deal

Rank	Venue	Spread (bps)	Change			
1	XMAD	45.99	-1.85			
2	CEUX	91.02	-1.91			
Monthl	Monthly Chrond					

Monthly Spread Trend



Current Period Comparison Period

Change

+0.3

+0.6

+0.3

0 0

01-Dec

Change

+8.0

+3.3

-1.8

-0.6

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TOEX

Monthly Depth Trend

Rank

1

2

3

4

10

8

6

Δ

2

0

Rank

1

2

3

4

400

300

200

100

0

02-Oct

17-Oct

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

4.6

2.5

1.9

0.1

01-Nov

50BPS Depth (deeper into book)

Depth (1K

EUR)

258.2

34.2

14.6

5.5

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

16-Nov

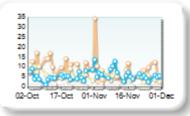
01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

# **Best Prices**

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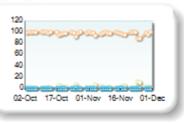
AL LOU	CH		
Rank	Venue	Best Price (%)	Change
1	XMAD	7.26	-3.62
2	AQEU	6.34	-0.43
3	CEUX	5.00	-1.13
4	TQEX	0.20	-0.24
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	96.99	-1.29		
2	CEUX	2.93	+1.50		
3	AQEU	0.13	-0.02		
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

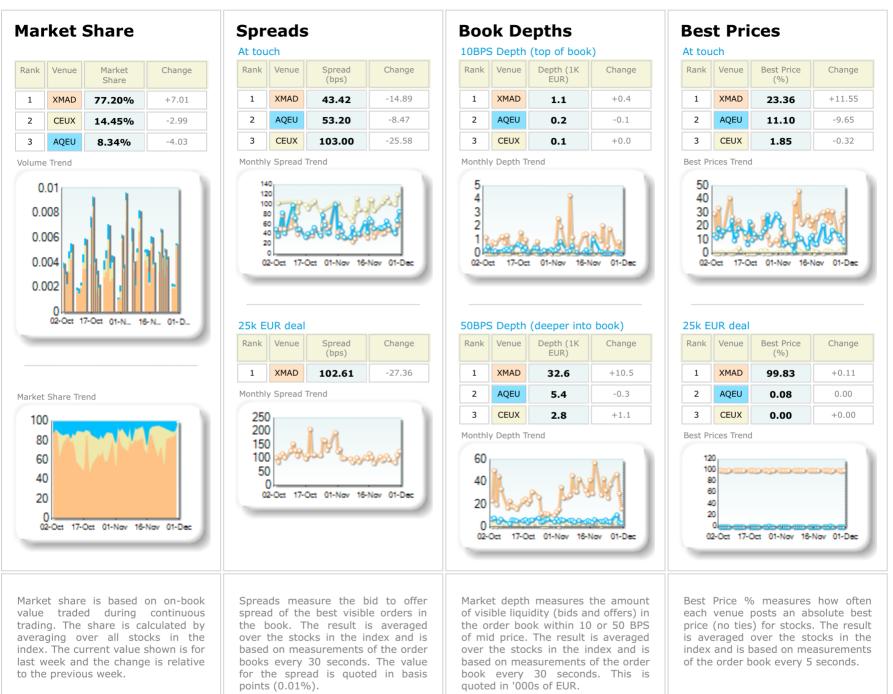


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02-Oct 17-Oct 01-Nov 16-Nov 01-Dec

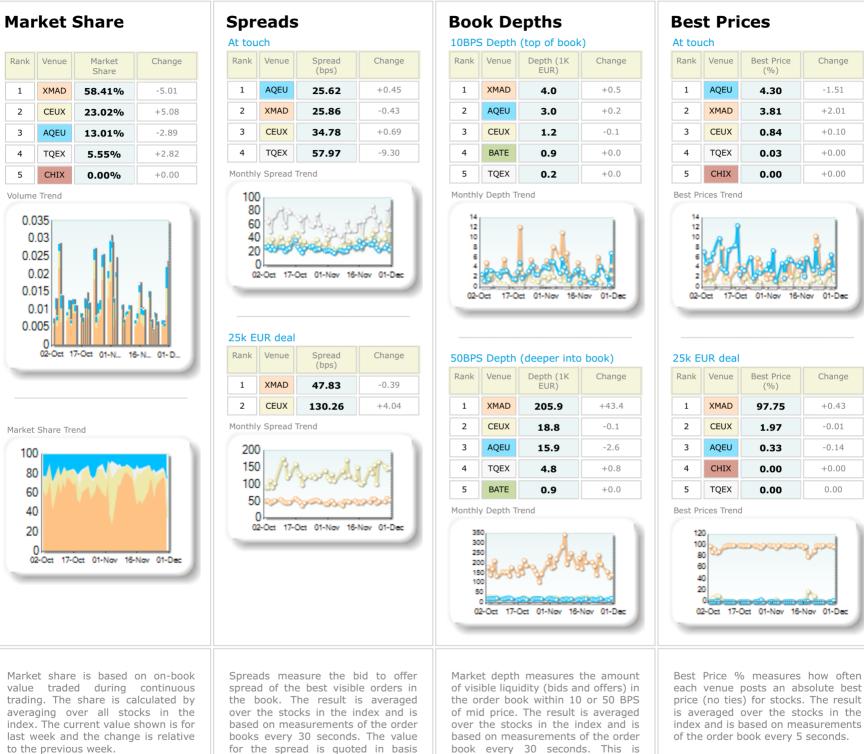
Spreads measure the bid to offer spread of the best visible orders in the book. The result is averaged over the stocks in the index and is based on measurements of the order books every 30 seconds. The value for the spread is quoted in basis points (0.01%). Market depth measures the amount of visible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

## Global Dominion Access SA



Current Period Comparison Period

### Ebro Foods SA

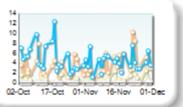


quoted in '000s of EUR.

points (0.01%).

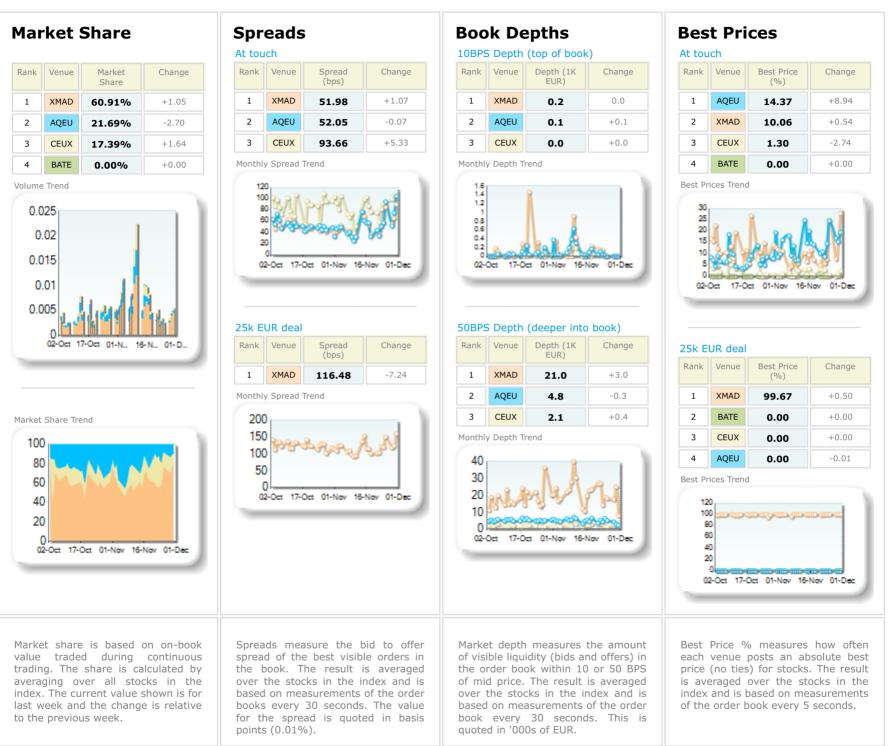
**Current Period** Comparison Period

At touch					
Rank	Venue	Best Price (%)	Change		
1	AQEU	4.30	-1.51		
2	XMAD	3.81	+2.01		
3	CEUX	0.84	+0.10		
4	TQEX	0.03	+0.00		
5	CHIX	0.00	+0.00		



Rank	Venue	Best Price (%)	Change
1	XMAD	97.75	+0.43
2	CEUX	1.97	-0.01
3	AQEU	0.33	-0.14
4	CHIX	0.00	+0.00
5	TQEX	0.00	0.00

### EDREAMS ODIGEO



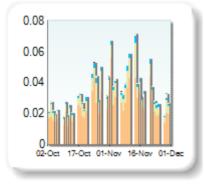
Current Period Comparison Period

### **GRUPO EMPRES ENCE**

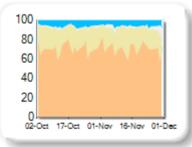
# Market Share

Rank	Venue	Market Share	Change
1	XMAD	71.53%	+0.95
2	CEUX	20.45%	-1.47
3	AQEU	5.31%	-0.33
4	TQEX	2.51%	+0.85
5	BATE	0.10%	-0.01
6	CHIX	0.08%	+0.08
7	TRQX	0.01%	-0.06
8	AQXE	0.00%	-0.01

Volume Trend



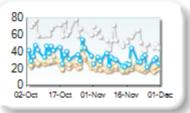
Market Share Trend



### Spreads At touch

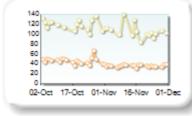
At tou	ICN		
Rank	Venue	Spread (bps)	Change
1	XMAD	17.98	-6.72
2	CEUX	22.83	-5.61
3	AQEU	29.29	-9.40
4	TQEX	53.69	-19.55

Monthly Spread Trend





Rank	Venue	Spread (bps)	Change		
1	XMAD	35.72	-10.30		
2	CEUX	105.41	-15.96		
Monthly Spread Trend					



Current Period Comparison Period

Change

+6.1

+1.7

+1.6

01-Dec

Change

+95.0

+5.4

+1.4

+3.3

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

20

15

10

5

0

Rank

1

2

3

4

500

400

300

200

100

0

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

02-Oct

10BPS Depth (top of book)

Depth (1K EUR)

11.5

3.6

2.7

0.3

17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K

EUR)

323.7

23.0

14.7

7.7

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

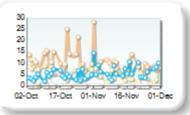
16-Nov

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

# **Best Prices**

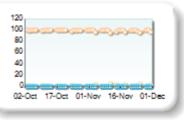
At touch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	9.68	-1.52	
2	AQEU	6.86	-0.37	
3	CEUX	4.14	-3.40	
4	TQEX	0.12	-0.32	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	98.55	-0.90	
2	CEUX	1.47	+0.97	
3	AQEU	0.01	0.00	
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	

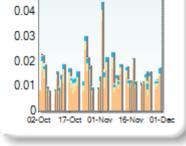
Best Prices Trend



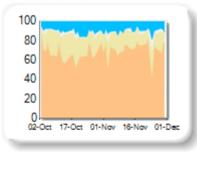
Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week. Spreads measure the bid to offer spread of the best visible orders in the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

### FAES FARMA SA

ank	Venue	Market Share	Change	
1	XMAD	71.86%	+3.94	
2	CEUX	15.67%	-3.63	
3	AQEU	9.60%	-0.18	
4	TQEX	2.85%	-0.05	
5	BATE	0.03%	-0.01	
6	CHIX	0.00%	-0.07	
Volume Trend				



Market Share Trend





**Current Period Comparison Period** 

Change

+2.1

+0.7

+0.3

0 0

01-Dec

Change

+84.5

+6.5

+1.2

+1.3

Depth (1K EUR)

4.3

2.1

1.1

0.0

Depth (1K

EUR)

229.1

22.9

18.2

4.6

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

100

0

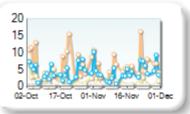
16-Nov

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

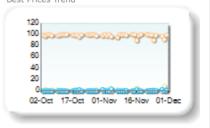
# **Best Prices**

At touch					
Rank	Venue	Best Price (%)	Change		
1	XMAD	5.67	+2.72		
2	AQEU	4.39	+0.48		
3	CEUX	1.02	-1.24		
4	TQEX	0.02	-0.07		
5	CHIX	0.00	+0.00		
6	BATE	0.00	+0.00		

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	97.49	-1.27	
2	CEUX	1.21	+0.47	
3	AQEU	0.62	+0.16	
4	CHIX	0.00	+0.00	
5	BATE	0.00	+0.00	
6	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%).

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

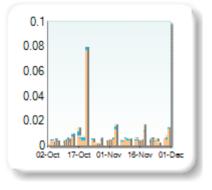
02-Oct

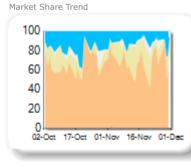
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

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.

## Fomento de Construcciones y Contratas SA

Market Share					
Rank	Venue	Market Share	Change		
1	XMAD	71.28%	-4.14		
2	CEUX	15.19%	+7.17		
3	AQEU	10.45%	-3.47		
4	TQEX	3.00%	+0.36		
5	BATE	0.08%	+0.08		
Volume Trend					





# Spreads

At touch					
Rank	Venue	Spread (bps)	Change		
1	XMAD	33.32	-3.05		
2	AQEU	38.61	-0.53		
3	CEUX	80.97	-23.08		
4	TQEX	103.95	-29.52		
Nonthly Spread Trend					



(bps)

75.44

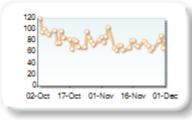
Change

-10.46

#### Rank Venue Spread

XMAD Monthly Spread Trend

1



Change

+0.5

0.0

+0.1

0 0

01-Dec

Change

+20.7

-2.1

+2.0

+1.1

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

17-Oct

Venue

XMAD

AQEU

CEUX

TQEX

Monthly Depth Trend

Monthly Depth Trend

Rank

1

2

3

4

1

3

2

0

Rank

1

2

3

4

100

80

60

40

20

0

02-Oct

02-Oct

10BPS Depth (top of book)

Depth (1K EUR)

1.3

0.5

0.2

0.0

01-Nov

50BPS Depth (deeper into book)

Depth (1K

EUR)

67.4

8.3

5.0

2.7

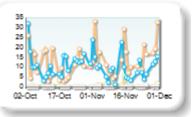
17-Oct 01-Nov 16-Nov 01-Dec

16-Nov

# **Best Prices**

At touch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	14.55	+10.30	
2	AQEU	9.45	-2.15	
3	CEUX	0.80	+0.15	
4	TQEX	0.11	+0.07	
5	BATE	0.00	+0.00	

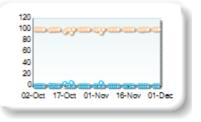
Best Prices Trend





Rank	Venue	Best Price (%)	Change
1	XMAD	99.59	+0.29
2	AQEU	0.27	-0.38
3	BATE	0.00	+0.00
4	CEUX	0.00	0.00
5	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.

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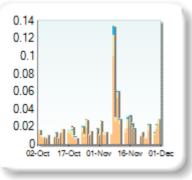
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## Gestamp Automocion SA

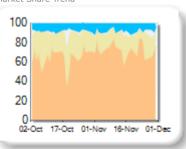
# Market Share

Rank	Venue	Market Share	Change
1	XMAD	73.41%	+9.18
2	CEUX	17.69%	-7.78
3	AQEU	6.90%	-0.67
4	TQEX	1.83%	-0.84
5	BATE	0.17%	+0.11
6	CHIX	0.00%	0.00
7	TRQX	0.00%	+0.00

Volume Trend



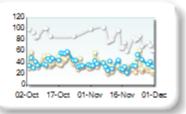
Market Share Trend



# Spreads

At touch					
Rank	Venue	Spread (bps)	Change		
1	XMAD	27.91	-8.83		
2	AQEU	36.28	-6.80		
3	CEUX	37.26	-7.10		
4	TQEX	82.95	-27.22		

Monthly Spread Trend





150

100

50

0

Rank	Venue	Spread (bps)	Change
1	XMAD	50.41	-11.26
2	CEUX	130.24	-12.30
Monthl	y Spread <sup>-</sup>	Trend	
200	) [] (		

02-Oct 17-Oct 01-Nov 16-Nov 01-Det

Current Period Comparison Period

Change

+2.3

+0.5

+0.5

+0.1

01-Dec

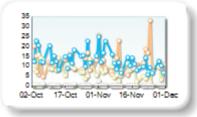
01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

# **Best Prices**

At	tοι	JC

/			
Rank	Venue	Best Price (%)	Change
1	XMAD	12.87	+0.86
2	AQEU	11.96	-3.87
3	CEUX	6.26	-1.57
4	TQEX	0.20	+0.01
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00

Best Prices Trend



Venue	Depth (1K EUR)	Change
XMAD	230.7	+80.9
CEUX	13.6	+2.2
AQEU	13.1	+2.5
TQEX	3.4	+1.9
	XMAD CEUX AQEU	EUR)           XMAD         230.7           CEUX         13.6           AQEU         13.1

Monthly Depth Trend

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

17-Oct

Monthly Depth Trend

Rank

1

2

3

4

8

6

Δ

2

0

Ra

02-Oct

10BPS Depth (top of book)

Depth (1K EUR)

3.3

1.1

1.0

0.1

01-Nov

50BPS Depth (deeper into book)

16-Nov



### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	99.42	-0.22
2	CEUX	0.45	+0.24
3	AQEU	0.01	-0.02
4	CHIX	0.00	+0.00
5	TRQX	0.00	+0.00
6	BATE	0.00	+0.00
7	TQEX	0.00	+0.00

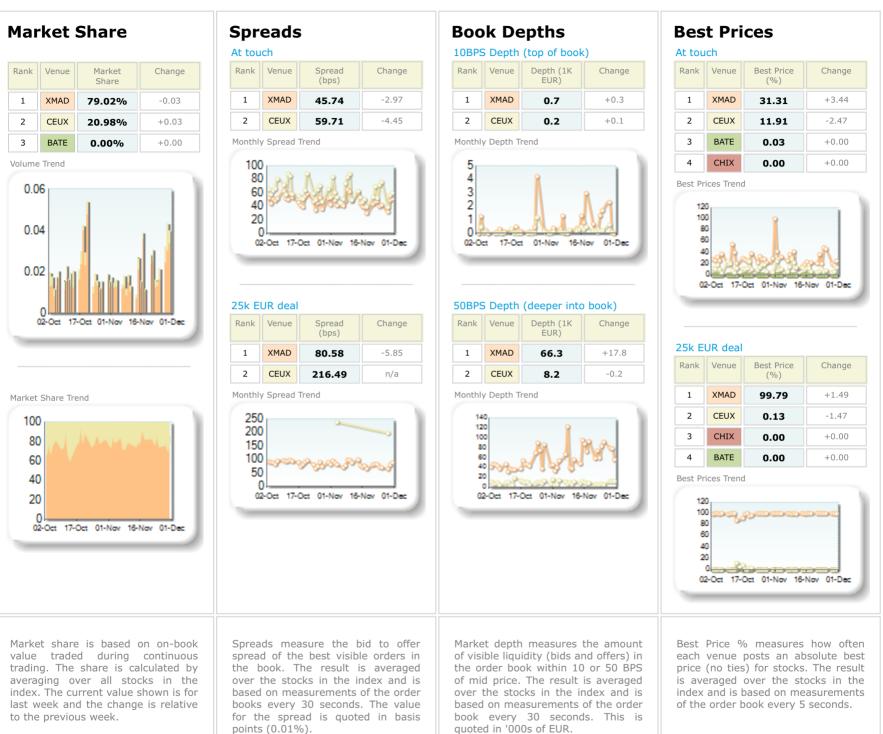
Best Prices Trend



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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.

## GRENERGY RENOVABLES SA

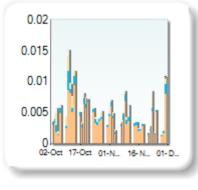


Current Period Comparison Period

### NEINOR HOMES, S.A.

Market Share				
Rank	Venue	Market Share	Change	
1	XMAD	75.04%	+2.34	
2	AQEU	11.94%	+0.53	
3	CEUX	6.75%	-5.22	
4	TQEX	5.72%	+1.81	
5	BATE	0.40%	+0.40	
6	CHIX	0.14%	+0.14	
7	TRQX	0.01%	+0.01	
8	AQXE	0.01%	+0.01	

Volume Trend



Market Share Trend

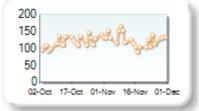


### **Spreads** At touch Spread Rank Venue Change (bps) 1 XMAD 49.46 +4.24 2 AOEU 54.10 +1.05+42.78 3 CEUX 142.56 4 TQEX 172.63 +27.69Monthly Spread Trend 200 150 100 50 0 17-Oct 01-Nov 16-Nov 01-Dec 02-Oct 25k EUR deal Rank Venue Spread Change (bps)

Monthly Spread Trend

XMAD

1



125.31

+7.44

**Current Period** Comparison Period

Change

+0.1

0.0

+0.0

16-Nov 01-Dec

Change

-2.8

-1.0

-1.4

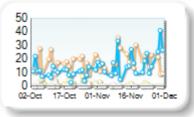
-0.7

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

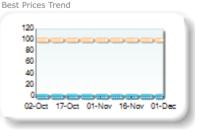
# **Best Prices**

At tou	ch		
Rank	Venue	Best Price (%)	Change
1	XMAD	18.54	+5.10
2	AQEU	17.54	+3.59
3	CEUX	0.69	-1.51
4	TQEX	0.09	-0.39
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	99.95	+0.06	
2	AQEU	0.00	-0.02	
3	CHIX	0.00	+0.00	
4	TRQX	0.00	+0.00	
5	BATE	0.00	+0.00	
6	AQXE	0.00	+0.00	
7	CEUX	0.00	+0.00	
8	TQEX	0.00	+0.00	
Roct Dr	Past Prices Trand			



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

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

TQEX Monthly Depth Trend

Venue

XMAD

AQEU

CEUX

**Book Depths** 

Venue

XMAD

CEUX

AQEU

Monthly Depth Trend

2 1.5

1

0

02-Oct

0.5

Rank

1

2

3

4

Rank

1

2

3

10BPS Depth (top of book)

Depth (1K EUR)

0.2

0.0

0.0

17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K

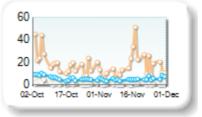
EUR)

16.7

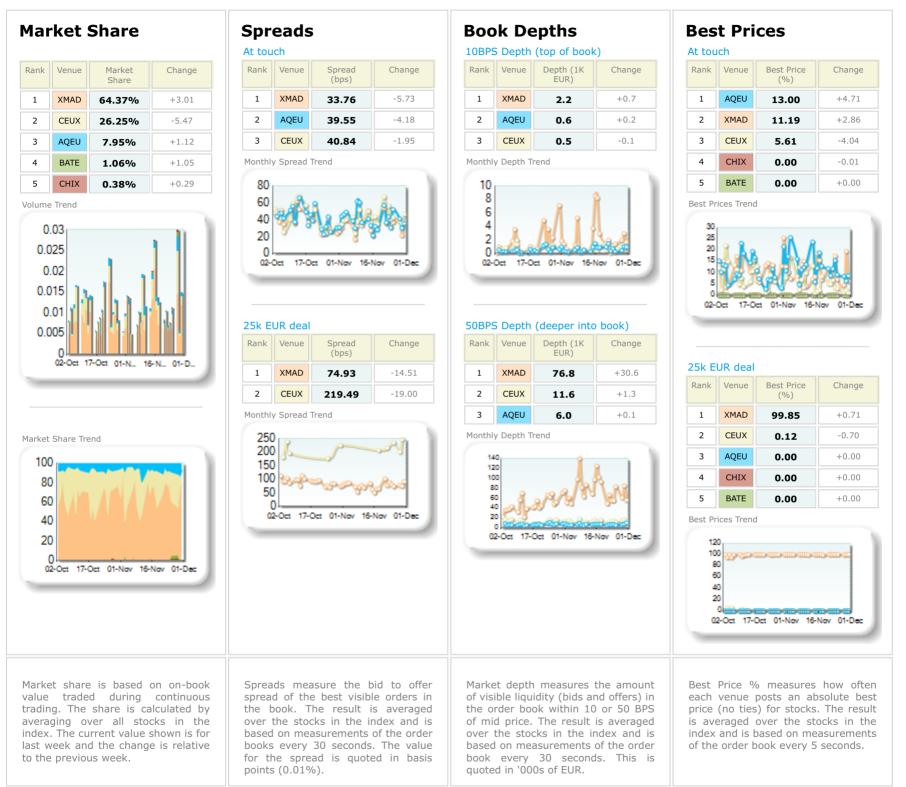
5.3

1.0

0.4



# Linea Directa Aseguradora SA Cia de Seguros y Rea

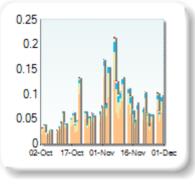


Current Period Comparison Period

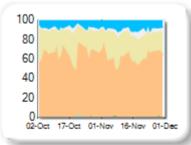
## Cia de Distribucion Integral Logista Holdings SAU

Mar	Market Share			
Rank	Venue	Market Share	Change	
1	XMAD	62.63%	-3.14	
2	CEUX	24.15%	+0.17	
3	AQEU	8.94%	+2.07	
4	TQEX	3.77%	+1.12	
5	BATE	0.36%	+0.23	
6	CHIX	0.16%	+0.07	
Volume	Volume Trend			

Volume Trend

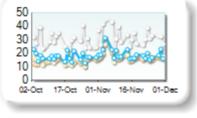


Market Share Trend



# Spreads

Rank	Venue	Spread (bps)	Change
1	XMAD	16.30	+3.07
2	CEUX	17.57	+3.42
3	AQEU	19.07	+1.82
4	TQEX	34.24	+4.73

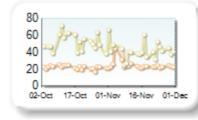


25k EUR deal				
Rank	Venue	Spread (bps)	Change	
1	XMAD	24.39	+2.31	
2	CEUX	45.10	-6.67	

90.05

AQEU Monthly Spread Trend

3



**Current Period Comparison Period** 

Change

+10.8

+7.6

+5.0

+1.6

+0.0

01-Dec

Change

+78.9

+31.3

+12.7

+0.3

+0.0

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

Monthly Depth Trend

Rank

1

2

3

4

5

50

40

30

20

10

0

Rank

1

2

3

4

5

n/a

02-Oct

17-Oct

Venue

XMAD

CEUX

AQEU

TQEX

CHIX

Monthly Depth Trend

1000

800

600

400

200 0

10BPS Depth (top of book)

Depth (1K EUR)

36.4

18.1

13.3

3.4

0.1

01-Nov

Depth (1K EUR)

753.9

85.5

45.1

19.7

0.1

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

50BPS Depth (deeper into book)

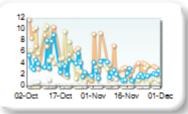
16-Nov

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

### **Best Prices**

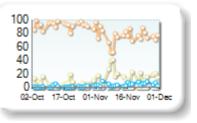
At tou	cn		
Rank	Venue	Best Price (%)	Change
1	XMAD	3.69	-2.70
2	AQEU	2.31	-2.34
3	CEUX	1.58	-3.61
4	TQEX	0.07	-0.23
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k E	25k EUR deal			
Rank	Venue	Best Price (%)	Change	
1	XMAD	75.93	-15.85	
2	CEUX	17.21	+10.70	
3	AQEU	4.65	+3.20	
4	TQEX	0.23	+0.23	
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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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%).

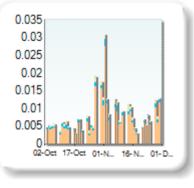
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## PROSEGUR SEGURIDAD

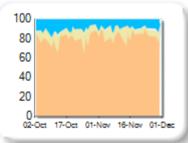
## Market Share

Rank	Venue	Market Share	Change
1	XMAD	83.95%	+3.17
2	AQEU	8.07%	-1.69
3	CEUX	7.25%	-1.47
4	TQEX	0.70%	-0.01
5	BATE	0.02%	+0.01
6	CHIX	0.01%	+0.00

Volume Trend



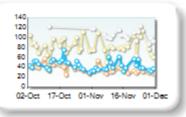
Market Share Trend



# Spreads

At touch				
Rank	Venue	Spread (bps)	Change	
1	XMAD	32.82	-7.24	
2	AQEU	41.14	-5.18	
3	CEUX	83.81	+0.49	
4	TQEX	116.10	-21.36	

Monthly Spread Trend



### 25k EUR deal

Rank	Venue	Spread (bps)	Change		
1	XMAD	63.02	-9.13		
2	CEUX	393.97	+96.58		
Monthly Spread Trend					

Shuny Spread Hend



Current Period Comparison Period

Change

+0.5

+0.2

0.0

 $\pm 0.0$ 

01-Dec

Change

+36.6

+0.1

+0.8

+1.4

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

2.5

1.5

0.5

Rank

1

2

3

4

200

150

100

50

0

0

02-Oct

Venue

XMAD

AQEU

CEUX

TQEX

Monthly Depth Trend

2

10BPS Depth (top of book)

Depth (1K EUR)

1.2

0.6

0.1

0.0

17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K

EUR)

121.2

8.1

5.0

2.0

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

16-Nov

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

# **Best Prices**

At touch					
Rank	Venue	Best Price (%)	Change		
1	XMAD	22.11	+1.84		
2	AQEU	19.03	-2.52		
3	CEUX	1.68	-1.73		
4	TQEX	0.17	+0.10		
5	CHIX	0.00	+0.00		
6	TRQX	0.00	+0.00		

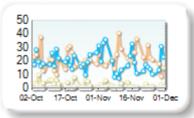
Best Prices Trend

7

8

BATE

AOXE



0.00

0 00

+0.00

+0.00

25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	99.86	+0.03	
2	CEUX	0.11	+0.08	
3	CHIX	0.00	+0.00	
4	TRQX	0.00	+0.00	
5	BATE	0.00	+0.00	
6	AQXE	0.00	+0.00	
7	TQEX	0.00	+0.00	
8	AQEU	0.00	+0.00	

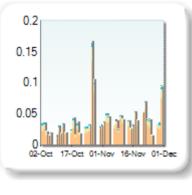
Best Prices Trend



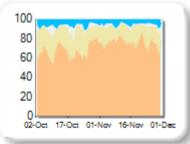
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## UNICAJA BANCO. S.A.

Market Share					
Rank	Venue	Market Share	Change		
1	XMAD	76.02%	+6.07		
2	CEUX	16.51%	-3.32		
3	AQEU	4.96%	-0.82		
4	TQEX	2.44%	-1.95		
5	CHIX	0.04%	+0.04		
6	BATE	0.03%	+0.00		
Volume Trend					



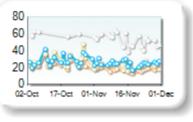
Market Share Trend



# **Spreads**

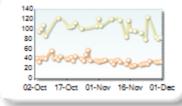
At touch				
Rank	Venue	Spread (bps)	Change	
1	XMAD	17.04	-5.86	
2	CEUX	22.42	-5.37	
3	AQEU	24.57	-3.66	
4	TQEX	52.56	-14.56	

Monthly Spread Trend



### 25k EUR deal

Rank	Venue	Spread (bps)	Change		
1	XMAD	32.15	-9.53		
2	CEUX	104.26	-8.54		
Monthly Spread Trend					



**Current Period Comparison Period** 

Change

+7.2

+1.0

+0.8

+0.1

01-Dec

Change

+114.4

+10.1

+0.9

+3.1

16-Nov 01-Dec

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

25 20

15

10

5

0

Rank

1

2

3

4

800

600

400

200

0

02-Oct 17-Oct 01-Nov

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

02-Oct

10BPS Depth (top of book)

Depth (1K EUR)

12.0

2.5

2.4

0.2

17-Oct 01-Nov

50BPS Depth (deeper into book)

Depth (1K

EUR)

426.6

28.5

17.8

8.1

16-Nov

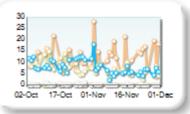
01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

# **Best Prices**

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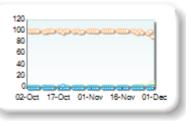
Rank	Venue	Best Price (%)	Change		
1	XMAD	13.53	+0.05		
2	AQEU	6.43	-4.09		
3	CEUX	5.62	-3.71		
4	TQEX	0.17	-0.24		
5	CHIX	0.00	+0.00		
6	TRQX	0.00	+0.00		
7	BATE	0.00	0.00		
8	AQXE	0.00	+0.00		

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	98.84	-0.50		
2	CEUX	1.02	+0.68		
3	AQEU	0.04	-0.15		
4	TQEX	0.01	-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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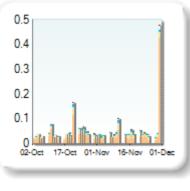
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# VIDRALA SA VIDRALA ORD SHS

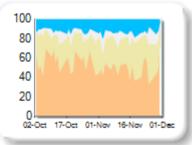
# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	62.47%	+4.10
2	CEUX	21.32%	-2.52
3	AQEU	9.26%	-2.22
4	TQEX	6.74%	+0.59
5	BATE	0.13%	+0.05
6	CHIX	0.05%	+0.01
7	AQXE	0.02%	+0.00

Volume Trend



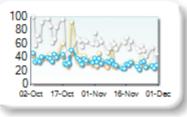
Market Share Trend



# Spreads

Spread (bps)	Change
27.66	-6.84
29.70	-7.21
31.93	-9.23
56.06	-13.62
	(bps) 27.66 29.70 31.93

Monthly Spread Trend



#### 25k EUR deal Rank Venue Spread Change (bps) 1 XMAD 41.45 -10.20

80.83

87.51

-10.00

-9.30

CEUX Monthly Spread Trend

AQEU

2

3



**Current Period** Comparison Period

Change

+0.9

+1.0

+0.7

 $\pm 0.4$ 

01-Dec

Change

+64.4

+7.7

+4.4

+3.7

16-Nov

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

12

10

02-Oct

Rank

1

2

3

4

500

400

300

200

100

0

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

0-+ 01-Nov

50BPS Depth (deeper into book)

Depth (1K

EUR)

291.8

40.6

37.9

11.7

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

10BPS Depth (top of book)

Depth (1K EUR)

4.2

3.5

2.9

0.7

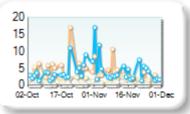
01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

# **Best Prices**

At	to	uc	ŀ

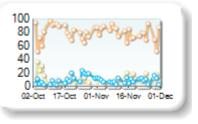
Rank	Venue	Best Price (%)	Change
1	AQEU	4.24	-0.88
2	XMAD	3.03	-2.89
3	CEUX	1.13	-0.43
4	TQEX	0.08	-0.08
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	79.06	-0.63
2	CEUX	10.03	+0.50
3	AQEU	9.06	-1.07
4	TQEX	0.70	+0.65
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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### VISCOFAN SA

#### **Market Share** Market Change Rank Venue Share 1 XMAD 53.61% +1.37 CEUX 2 31.57% -1.79 3 AQEU 9.16% -0.36 4 TQEX 5.43% +0.61

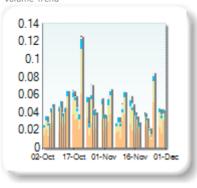
Volume Trend

BATE

CHIX

5

6



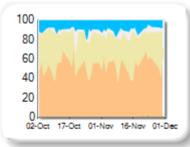
0.16%

0.06%

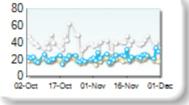
+0.14

+0.04

Market Share Trend



### Spreads At touch Rank Venue Spread Change (bps) 1 XMAD 18.65 +0.51 2 CEUX 19.40 +0.32 3 23.72 +3.53 AOFU 4 TQEX 38.23 -1.73 Monthly Spread Trend



25k EUR deal				
Rank	Venue	Spread (bps)	Change	
1	XMAD	30.28	+2.10	
2	CEUX	52.81	+1.24	
3	AQEU	124.54	+53.67	
Monthly	y Spread	Trend		

80 60 40 20 0 02-Oct 17-Oct 01-Nov 18-Nov 01-Dec Current Period Comparison Period

Change

-4.4

-0.4

-1.9

-0.1

01-Dec

Change

-110.2

-1.2

-2.3

-1.0

**Book Depths** 

Venue

XMAD

CEUX

AOEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

35 30

25

20

15

10

5

•

Rank

1

2

3

4

800

600

400

200

0

02-Oct

17-Oct

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

17.5

11.4

7.6

1.0

01-Nov

Depth (1K

EUR)

524.2

67.5

30.4

13.5

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

50BPS Depth (deeper into book)

16-Nov

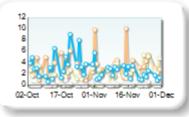
01-Nov-2022 to 30-Nov-2022 01-Oct-2022 to 31-Oct-2022

# **Best Prices**

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- Π	LUU	

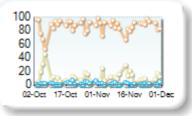
Rank	Venue	Best Price (%)	Change	
1	XMAD	3.66	+1.44	
2	CEUX	2.25	+0.85	
3	AQEU	2.25	-1.33	
4	TQEX	0.18	+0.09	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	86.97	+1.13
2	CEUX	11.33	+0.16
3	AQEU	1.52	-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





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