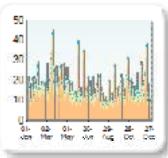
ES-35

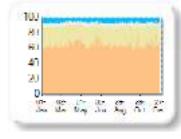
Market Share

Rank	Venue	Market Share	Change
1	XMAD	67.24%	+0.00
2	CEUX	22.10%	+0.00
3	AQEU	5.58%	+0.00
4	TQEX	4.54%	+0.00
5	BATE	0.35%	+0.00
6	CHIX	0.10%	+0.00
7	TRQX	0.09%	+0.00
8	AQXE	0.01%	+0.00





Market Share Trend

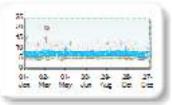


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	6.05	+0.00
2	XMAD	6.30	+0.00
3	AQEU	7.16	+0.00
4	TQEX	10.72	+0.00
5	BATE	203.30	+0.00
6	CHIX	204.41	+0.00
7	TRQX	345.96	+0.00
8	AQXE	449.07	+0.00

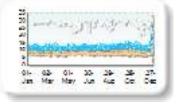
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	7.87	+0.00
2	CEUX	10.90	+0.00
3	AQEU	12.01	+0.00
4	TQEX	33.71	+0.00
5	CHIX	216.86	+0.00
6	BATE	275.10	+0.00

Monthly Spread Trend

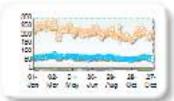


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	216.9	+0.0
2	AQEU	63.3	+0.0
3	CEUX	63.0	+0.0
4	TQEX	13.8	+0.0
5	TRQX	5.2	+0.0
6	BATE	1.7	+0.0
7	CHIX	1.5	+0.0
8	AQXE	1.0	+0.0

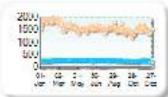
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,558.3	+0.0
2	CEUX	276.1	+0.0
3	AQEU	241.0	+0.0
4	TQEX	81.8	+0.0
5	CHIX	11.2	+0.0
6	BATE	10.1	+0.0
7	TRQX	6.2	+0.0
8	AQXE	1.0	+0.0

Monthly Depth Trend



Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	3.61	+0.01
2	CEUX	3.13	-0.05
3	AQEU	2.12	-0.02
4	TQEX	0.57	0.00
5	BATE	0.35	-0.03
6	TRQX	0.01	+0.00
7	CHIX	0.00	+0.00
8	AQXE	0.00	0.00

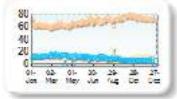
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	67.46	+0.00
2	CEUX	10.10	+0.00
3	AQEU	9.78	+0.00
4	TQEX	0.32	+0.00
5	BATE	0.03	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

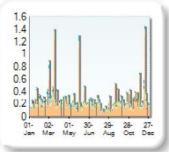
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

ACS Actividades de Construccion y Servicios SA

Market Share

Rank	Venue	Market Share	Change
1	XMAD	67.11%	+0.00
2	CEUX	20.92%	+0.00
3	AQEU	6.80%	+0.00
4	TQEX	4.72%	+0.00
5	BATE	0.30%	+0.00
6	CHIX	0.09%	+0.00
7	TRQX	0.06%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend



Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	6.38	+0.00
2	XMAD	6.76	+0.00
3	AQEU	6.90	+0.00
4	TQEX	11.74	+0.00
5	BATE	385.43	+0.00
6	CHIX	443.30	+0.00

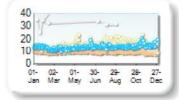
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	9.06	+0.00
2	AQEU	13.43	+0.00
3	CEUX	15.54	+0.00
4	TQEX	65.87	+0.00
5	BATE	350.99	+0.00

Monthly Spread Trend

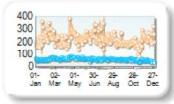


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	218.9	+0.0
2	AQEU	57.7	+0.0
3	CEUX	46.2	+0.0
4	TQEX	13.3	+0.0
5	BATE	0.8	+0.0

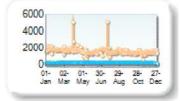
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,588.3	+0.0
2	CEUX	214.4	+0.0
3	AQEU	195.6	+0.0
4	TQEX	57.0	+0.0
5	CHIX	7.7	+0.0
6	BATE	7.1	+0.0

Monthly Depth Trend

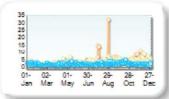


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	3.17	-0.06
2	XMAD	3.11	-0.64
3	AQEU	1.86	+0.05
4	TQEX	0.50	-0.02
5	BATE	0.36	-0.02
6	CHIX	0.00	0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

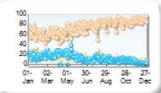
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	74.40	+0.00
2	AQEU	12.80	+0.00
3	CEUX	8.71	+0.00
4	TQEX	0.31	+0.00
5	BATE	0.01	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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%).

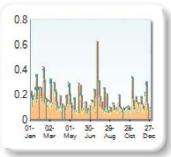
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

Acerinox SA

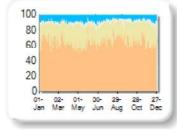
Market Share

Rank	Venue	Market Share	Change
1	XMAD	69.23%	+0.00
2	CEUX	21.43%	+0.00
3	AQEU	6.31%	+0.00
4	TQEX	2.63%	+0.00
5	BATE	0.26%	+0.00
6	TRQX	0.07%	+0.00
7	CHIX	0.06%	+0.00
8	AQXE	0.01%	+0.00





Market Share Trend

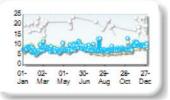


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	7.73	+0.00
2	CEUX	7.84	+0.00
3	AQEU	8.22	+0.00
4	TQEX	37.00	+0.00
5	BATE	432.09	+0.00

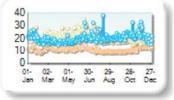
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	10.70	+0.00
2	AQEU	20.28	+0.00
3	CEUX	20.74	+0.00
4	TQEX	169.77	+0.00
5	BATE	429.27	+0.00

Monthly Spread Trend

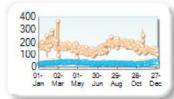


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	165.0	+0.0
2	AQEU	34.1	+0.0
3	CEUX	32.1	+0.0
4	TQEX	2.2	+0.0
5	BATE	0.1	+0.0
6	CHIX	0.1	+0.0

Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,257.1	+0.0
2	CEUX	175.6	+0.0
3	AQEU	138.2	+0.0
4	TQEX	28.1	+0.0
5	BATE	3.4	+0.0
6	CHIX	1.4	+0.0

Monthly Depth Trend

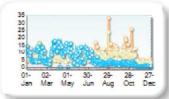


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	6.71	+0.23
2	CEUX	5.94	-0.25
3	AQEU	5.51	-0.23
4	BATE	0.59	+0.04
5	TQEX	0.48	-0.04
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

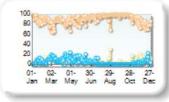
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	90.04	+0.00
2	AQEU	5.13	+0.00
3	CEUX	4.06	+0.00
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



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.

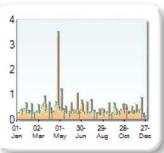
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

Aena SA

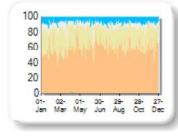
Market Share

Rank	Venue	Market Share	Change
1	XMAD	62.77%	+0.00
2	CEUX	25.22%	+0.00
3	AQEU	6.06%	+0.00
4	TQEX	5.22%	+0.00
5	BATE	0.48%	+0.00
6	CHIX	0.15%	+0.00
7	TRQX	0.11%	+0.00
8	AQXE	0.00%	+0.00

Volume Trend



Market Share Trend

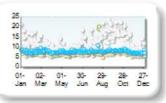


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	6.78	+0.00
2	XMAD	7.41	+0.00
3	AQEU	7.86	+0.00
4	TQEX	12.85	+0.00
5	BATE	79.50	+0.00
6	CHIX	231.38	+0.00

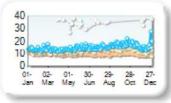
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	9.41	+0.00
2	CEUX	13.05	+0.00
3	AQEU	15.03	+0.00
4	TQEX	50.73	+0.00
5	BATE	146.20	+0.00
6	CHIX	232.70	+0.00

Monthly Spread Trend

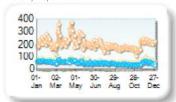


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	203.0	+0.0
2	CEUX	58.2	+0.0
3	AQEU	49.0	+0.0
4	TQEX	11.9	+0.0
5	BATE	1.9	+0.0
6	CHIX	0.3	+0.0

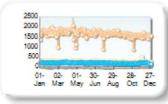
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,675.7	+0.0
2	CEUX	259.6	+0.0
3	AQEU	208.2	+0.0
4	TQEX	74.1	+0.0
5	BATE	12.5	+0.0
6	CHIX	4.5	+0.0

Monthly Depth Trend

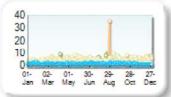


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	4.31	-0.27
2	XMAD	2.38	-0.31
3	AQEU	1.20	+0.01
4	BATE	0.64	-0.15
5	TQEX	0.53	+0.01
6	CHIX	0.00	0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

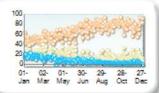
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	67.35	+0.00
2	CEUX	17.51	+0.00
3	AQEU	7.23	+0.00
4	TQEX	0.42	+0.00
5	BATE	0.03	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

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

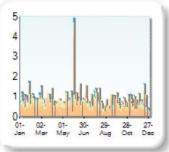
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

Amadeus IT Holding SA

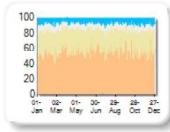
Market Share

Rank	Venue	Market Share	Change
1	XMAD	58.18%	+0.00
2	CEUX	27.46%	+0.00
3	TQEX	6.94%	+0.00
4	AQEU	6.61%	+0.00
5	BATE	0.53%	+0.00
6	CHIX	0.15%	+0.00
7	TRQX	0.11%	+0.00
8	AQXE	0.01%	+0.00





Market Share Trend

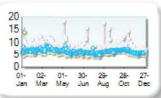


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	5.55	+0.00
2	XMAD	6.04	+0.00
3	AQEU	6.52	+0.00
4	TQEX	8.49	+0.00
5	CHIX	203.97	+0.00
6	BATE	284.97	+0.00

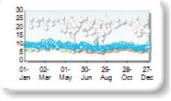
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	7.58	+0.00
2	CEUX	8.65	+0.00
3	AQEU	9.14	+0.00
4	TQEX	29.80	+0.00
5	CHIX	203.96	+0.00
6	BATE	212.26	+0.00

Monthly Spread Trend

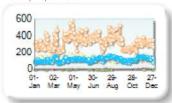


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	325.2	+0.0
2	AQEU	111.9	+0.0
3	CEUX	110.5	+0.0
4	TQEX	31.6	+0.0
5	BATE	2.2	+0.0
6	CHIX	0.4	+0.0

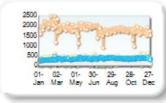
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,863.1	+0.0
2	CEUX	417.1	+0.0
3	AQEU	377.0	+0.0
4	TQEX	111.2	+0.0
5	BATE	12.1	+0.0
6	CHIX	6.7	+0.0

Monthly Depth Trend

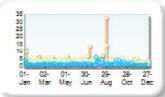


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	3.05	-0.30
2	XMAD	2.18	+0.25
3	AQEU	1.01	+0.03
4	BATE	0.58	-0.14
5	TQEX	0.47	-0.05
6	CHIX	0.00	0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

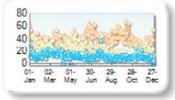
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	36.79	+0.00
2	CEUX	22.95	+0.00
3	AQEU	11.12	+0.00
4	TQEX	1.20	+0.00
5	BATE	0.04	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

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

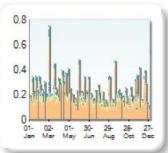
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

Acciona SA

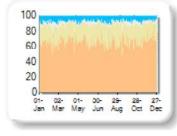
Market Share

Rank	Venue	Market Share	Change
1	XMAD	67.48%	+0.00
2	CEUX	22.18%	+0.00
3	AQEU	6.19%	+0.00
4	TQEX	3.68%	+0.00
5	BATE	0.30%	+0.00
6	TRQX	0.10%	+0.00
7	CHIX	0.06%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend

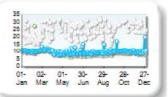


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	9.02	+0.00
2	XMAD	9.11	+0.00
3	AQEU	9.86	+0.00
4	TQEX	30.46	+0.00
5	BATE	121.72	+0.00

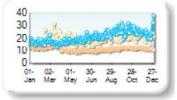
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	11.11	+0.00
2	CEUX	19.19	+0.00
3	AQEU	20.95	+0.00
4	TQEX	71.17	+0.00
5	BATE	203.32	+0.00

Monthly Spread Trend

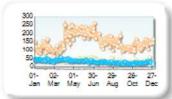


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	151.9	+0.0
2	CEUX	35.4	+0.0
3	AQEU	32.4	+0.0
4	TQEX	3.9	+0.0
5	BATE	1.9	+0.0
6	CHIX	0.0	+0.0

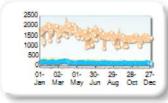
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,562.2	+0.0
2	CEUX	205.3	+0.0
3	AQEU	163.8	+0.0
4	TQEX	36.5	+0.0
5	BATE	11.2	+0.0
6	CHIX	8.7	+0.0

Monthly Depth Trend

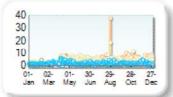


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	3.91	+0.01
2	XMAD	3.85	+0.05
3	AQEU	1.79	+0.16
4	TQEX	0.53	+0.01
5	BATE	0.24	-0.01
6	CHIX	0.00	0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

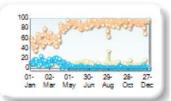
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	81.14	+0.00
2	CEUX	6.60	+0.00
3	AQEU	5.23	+0.00
4	TQEX	0.12	+0.00
5	BATE	0.00	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

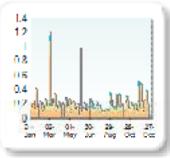
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

CORP ACCIONA ENERGIAS RENOVABLES SA

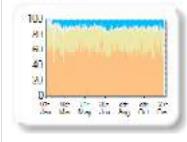
Market Share

Rank	Venue	Market Share	Change
1	XMAD	61.56%	+0.00
2	CEUX	25.88%	+0.00
3	AQEU	7.32%	+0.00
4	TQEX	4.37%	+0.00
5	BATE	0.58%	+0.00
6	TRQX	0.17%	+0.00
7	CHIX	0.12%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend

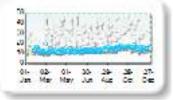


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	12.72	+0.00
2	XMAD	12.83	+0.00
3	AQEU	13.40	+0.00
4	TQEX	28.56	+0.00
5	BATE	155.31	+0.00

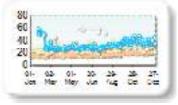
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	16.52	+0.00
2	CEUX	28.36	+0.00
3	AQEU	32.74	+0.00
4	TQEX	73.60	+0.00

Monthly Spread Trend

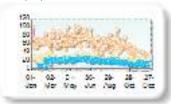


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	60.0	+0.0
2	CEUX	23.1	+0.0
3	AQEU	17.2	+0.0
4	TRQX	3.9	+0.0
5	TQEX	3.7	+0.0
6	BATE	2.1	+0.0
7	CHIX	0.9	+0.0

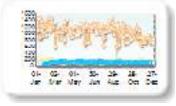
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,053.3	+0.0
2	CEUX	132.6	+0.0
3	AQEU	110.6	+0.0
4	TQEX	33.9	+0.0
5	BATE	6.5	+0.0
6	CHIX	5.7	+0.0
7	TRQX	5.3	+0.0

Monthly Depth Trend

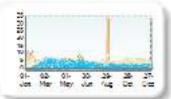


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	2.35	+0.23
2	CEUX	1.97	+0.09
3	AQEU	1.42	+0.07
4	BATE	0.48	+0.02
5	TQEX	0.28	+0.00
6	TRQX	0.05	-0.02
7	CHIX	0.02	+0.00
8	AQXE	0.00	+0.00

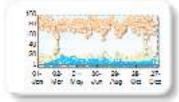
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	79.62	+0.00
2	CEUX	10.75	+0.00
3	AQEU	4.28	+0.00
4	BATE	0.13	+0.00
5	TQEX	0.02	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

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

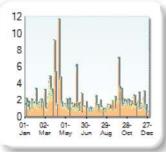
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

Banco Bilbao Vizcaya Argentaria SA

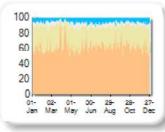
Market Share

Rank	Venue	Market	Change
Ralik	venue	Share	Change
1	XMAD	68.48%	+0.00
2	CEUX	22.91%	+0.00
3	AQEU	4.50%	+0.00
4	TQEX	3.58%	+0.00
5	BATE	0.34%	+0.00
6	CHIX	0.10%	+0.00
7	TRQX	0.09%	+0.00
8	AQXE	0.01%	+0.00





Market Share Trend

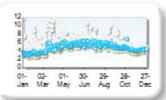


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	4.35	+0.00
2	XMAD	4.56	+0.00
3	AQEU	4.90	+0.00
4	TQEX	6.48	+0.00
5	CHIX	218.09	+0.00
6	BATE	259.19	+0.00
7	AQXE	499.48	+0.00
8	TRQX	501.00	+0.00

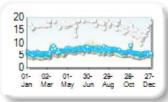
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	5.57	+0.00
2	CEUX	6.34	+0.00
3	AQEU	6.69	+0.00
4	TQEX	20.79	+0.00
5	BATE	238.52	+0.00
6	CHIX	337.41	+0.00

Monthly Spread Trend

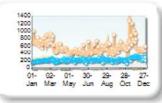


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	552.7	+0.0
2	AQEU	202.6	+0.0
3	CEUX	182.4	+0.0
4	TQEX	32.6	+0.0
5	BATE	1.6	+0.0
6	CHIX	0.5	+0.0

Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	2,795.1	+0.0
2	CEUX	698.0	+0.0
3	AQEU	585.4	+0.0
4	TQEX	192.4	+0.0
5	CHIX	23.5	+0.0
6	BATE	14.7	+0.0
7	AQXE	0.5	+0.0

Monthly Depth Trend



Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	3.53	+0.15
2	CEUX	3.51	-0.13
3	AQEU	1.44	+0.00
4	TQEX	0.68	-0.07
5	BATE	0.50	-0.11
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

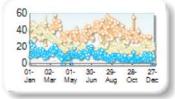
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	35.86	+0.00
2	CEUX	21.29	+0.00
3	AQEU	9.39	+0.00
4	TQEX	0.66	+0.00
5	BATE	0.03	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

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

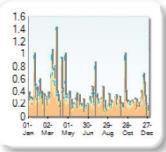
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

Bankinter SA

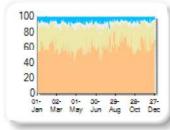
Market Share

Rank	Venue	Market Share	Change
1	XMAD	61.28%	+0.00
2	CEUX	27.26%	+0.00
3	AQEU	5.92%	+0.00
4	TQEX	4.95%	+0.00
5	BATE	0.32%	+0.00
6	CHIX	0.14%	+0.00
7	TRQX	0.13%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend

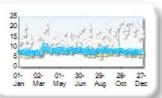


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	7.17	+0.00
2	XMAD	7.41	+0.00
3	AQEU	8.05	+0.00
4	TQEX	15.81	+0.00
5	BATE	187.88	+0.00
6	CHIX	232.94	+0.00

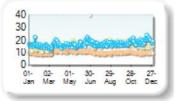
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	9.83	+0.00
2	CEUX	16.21	+0.00
3	AQEU	17.11	+0.00
4	TQEX	60.29	+0.00
5	CHIX	232.94	+0.00
6	BATE	275.34	+0.00

Monthly Spread Trend

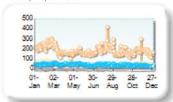


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	187.3	+0.0
2	CEUX	44.6	+0.0
3	AQEU	42.6	+0.0
4	TQEX	8.9	+0.0
5	BATE	1.0	+0.0
6	CHIX	0.1	+0.0

Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,616.2	+0.0
2	CEUX	233.4	+0.0
3	AQEU	183.4	+0.0
4	TQEX	63.3	+0.0
5	BATE	9.9	+0.0
6	CHIX	7.3	+0.0

Monthly Depth Trend



Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	4.44	-0.11
2	XMAD	4.11	0.00
3	AQEU	1.26	+0.01
4	TQEX	0.58	-0.02
5	BATE	0.31	-0.12
6	CHIX	0.00	0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

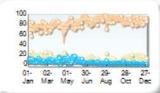
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	83.21	+0.00
2	CEUX	9.86	+0.00
3	AQEU	4.61	+0.00
4	TQEX	0.11	+0.00
5	BATE	0.00	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

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

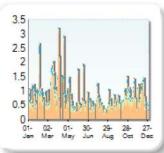
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

CaixaBank

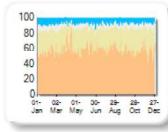
Market Share

Rank	Venue	Market Share	Change
1	XMAD	60.87%	+0.00
2	CEUX	26.19%	+0.00
3	AQEU	6.68%	+0.00
4	TQEX	5.53%	+0.00
5	BATE	0.44%	+0.00
6	CHIX	0.16%	+0.00
7	TRQX	0.12%	+0.00
8	AQXE	0.01%	+0.00





Market Share Trend

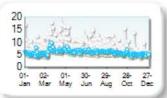


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	5.33	+0.00
2	XMAD	5.60	+0.00
3	AQEU	5.92	+0.00
4	TQEX	9.29	+0.00
5	BATE	212.00	+0.00
6	CHIX	243.15	+0.00

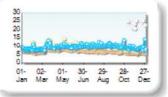
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	7.16	+0.00
2	CEUX	9.48	+0.00
3	AQEU	9.71	+0.00
4	TQEX	46.63	+0.00
5	BATE	176.82	+0.00
6	CHIX	246.88	+0.00

Monthly Spread Trend

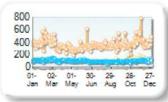


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	359.2	+0.0
2	CEUX	97.7	+0.0
3	AQEU	96.1	+0.0
4	TQEX	19.2	+0.0
5	CHIX	3.4	+0.0
6	AQXE	2.5	+0.0
7	BATE	1.4	+0.0

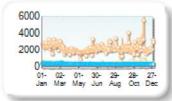
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	2,211.9	+0.0
2	CEUX	397.3	+0.0
3	AQEU	329.0	+0.0
4	TQEX	81.2	+0.0
5	BATE	10.2	+0.0
6	CHIX	5.9	+0.0
7	AQXE	2.5	+0.0

Monthly Depth Trend



Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	3.63	-0.41
2	CEUX	3.55	-0.27
3	AQEU	1.89	+0.22
4	TQEX	0.71	-0.06
5	BATE	0.47	+0.00
6	CHIX	0.01	0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

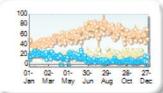
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	58.34	+0.00
2	CEUX	17.42	+0.00
3	AQEU	11.35	+0.00
4	TQEX	0.51	+0.00
5	BATE	0.01	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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.

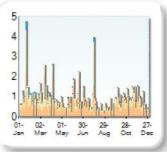
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

Cellnex Telecom SAU

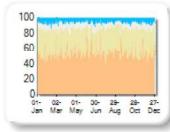
Market Share

Rank	Venue	Market Share	Change
1	XMAD	56.67%	+0.00
2	CEUX	30.04%	+0.00
3	TQEX	6.85%	+0.00
4	AQEU	5.56%	+0.00
5	BATE	0.50%	+0.00
6	TRQX	0.18%	+0.00
7	CHIX	0.17%	+0.00
8	AQXE	0.03%	+0.00





Market Share Trend

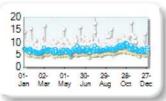


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	5.59	+0.00
2	XMAD	6.11	+0.00
3	AQEU	6.87	+0.00
4	TQEX	9.31	+0.00
5	CHIX	120.75	+0.00
6	BATE	218.70	+0.00
7	AQXE	501.00	+0.00

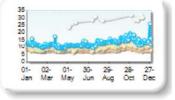
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	7.94	+0.00
2	CEUX	10.03	+0.00
3	AQEU	12.61	+0.00
4	TQEX	61.48	+0.00
5	BATE	176.90	+0.00
6	CHIX	183.69	+0.00

Monthly Spread Trend

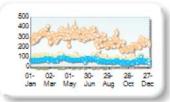


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	282.1	+0.0
2	CEUX	87.1	+0.0
3	AQEU	65.1	+0.0
4	TQEX	21.3	+0.0
5	BATE	1.4	+0.0
6	CHIX	0.0	+0.0
7	TRQX	0.0	+0.0

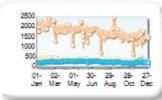
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,773.1	+0.0
2	CEUX	357.2	+0.0
3	AQEU	268.6	+0.0
4	TQEX	78.0	+0.0
5	BATE	10.6	+0.0
6	CHIX	8.7	+0.0
7	AQXE	2.6	+0.0
8	TRQX	2.1	+0.0

Monthly Depth Trend



Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	4.53	-0.11
2	XMAD	3.11	+0.20
3	AQEU	0.93	+0.00
4	TQEX	0.67	+0.00
5	BATE	0.44	-0.15
6	CHIX	0.00	0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

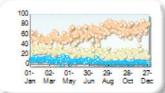
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	62.08	+0.00
2	CEUX	22.91	+0.00
3	AQEU	5.87	+0.00
4	TQEX	0.74	+0.00
5	BATE	0.03	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

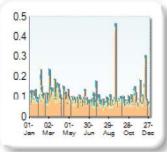
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

INMOBILIARIA COLONIAL SA INMOBILIARIA COLOI

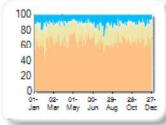
Market Share

Rank	Venue	Market Share	Change
1	XMAD	67.40%	+0.00
2	CEUX	19.85%	+0.00
3	AQEU	9.11%	+0.00
4	TQEX	3.47%	+0.00
5	BATE	0.10%	+0.00
6	TRQX	0.04%	+0.00
7	CHIX	0.03%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend

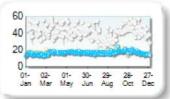


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	16.45	+0.00
2	AQEU	16.47	+0.00
3	CEUX	17.26	+0.00
4	TQEX	43.18	+0.00
5	BATE	185.35	+0.00

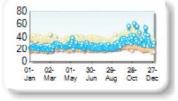
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	20.00	+0.00
2	AQEU	26.99	+0.00
3	CEUX	36.90	+0.00

Monthly Spread Trend

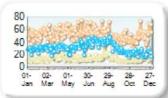


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	51.7	+0.0
2	AQEU	31.0	+0.0
3	CEUX	13.2	+0.0
4	BATE	2.6	+0.0
5	TQEX	1.6	+0.0
6	CHIX	0.1	+0.0

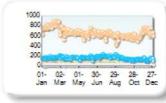
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	662.9	+0.0
2	AQEU	161.2	+0.0
3	CEUX	111.1	+0.0
4	TQEX	20.2	+0.0
5	BATE	3.3	+0.0
6	CHIX	0.1	+0.0

Monthly Depth Trend

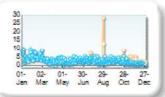


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	AQEU	2.94	+0.11
2	XMAD	2.22	-0.09
3	CEUX	1.39	+0.15
4	TQEX	0.21	+0.04
5	BATE	0.08	-0.02
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

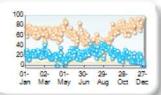
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	63.64	+0.00
2	AQEU	21.87	+0.00
3	CEUX	2.35	+0.00
4	TQEX	0.08	+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



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.

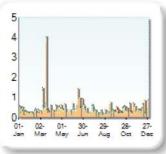
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

Endesa SA

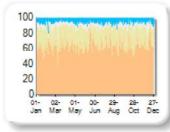
Market Share

Rank	Venue	Market Share	Change
1	XMAD	67.13%	+0.00
2	CEUX	21.67%	+0.00
3	AQEU	5.48%	+0.00
4	TQEX	5.05%	+0.00
5	BATE	0.46%	+0.00
6	TRQX	0.10%	+0.00
7	CHIX	0.10%	+0.00
8	AQXE	0.01%	+0.00





Market Share Trend

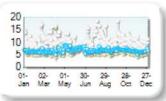


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	5.87	+0.00
2	XMAD	6.25	+0.00
3	AQEU	6.66	+0.00
4	TQEX	10.91	+0.00
5	BATE	306.82	+0.00
6	AQXE	500.94	+0.00
7	CHIX	501.00	+0.00

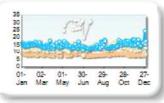
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	8.08	+0.00
2	CEUX	12.97	+0.00
3	AQEU	14.60	+0.00
4	TQEX	55.05	+0.00
5	BATE	272.47	+0.00

Monthly Spread Trend



Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	266.9	+0.0
2	CEUX	56.7	+0.0
3	AQEU	50.2	+0.0
4	TQEX	13.7	+0.0
5	BATE	1.5	+0.0
6	CHIX	0.0	+0.0

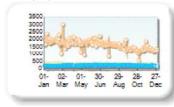
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,645.5	+0.0
2	CEUX	252.0	+0.0
3	AQEU	201.4	+0.0
4	TQEX	73.6	+0.0
5	BATE	9.6	+0.0
6	CHIX	9.4	+0.0

Monthly Depth Trend



Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	4.08	+0.14
2	XMAD	3.37	-0.06
3	AQEU	1.25	-0.03
4	TQEX	0.75	+0.05
5	BATE	0.52	-0.12
6	CHIX	0.00	0.00
7	AQXE	0.00	0.00
8	TRQX	0.00	+0.00

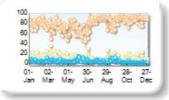
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	79.67	+0.00
2	CEUX	10.94	+0.00
3	AQEU	4.09	+0.00
4	TQEX	0.26	+0.00
5	BATE	0.04	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

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

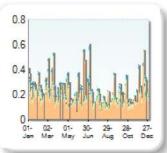
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

Enagas SA

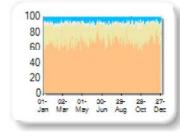
Market Share

Rank	Venue	Market Share	Change
1	XMAD	69.46%	+0.00
2	CEUX	20.98%	+0.00
3	AQEU	5.55%	+0.00
4	TQEX	3.50%	+0.00
5	BATE	0.34%	+0.00
6	CHIX	0.10%	+0.00
7	TRQX	0.06%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend

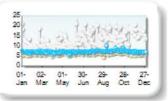


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	6.32	+0.00
2	XMAD	6.50	+0.00
3	AQEU	7.31	+0.00
4	TQEX	14.00	+0.00
5	CHIX	206.85	+0.00
6	BATE	294.84	+0.00

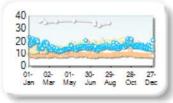
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	8.75	+0.00
2	AQEU	15.71	+0.00
3	CEUX	15.77	+0.00
4	TQEX	57.63	+0.00
5	CHIX	208.02	+0.00
6	BATE	233.59	+0.00

Monthly Spread Trend

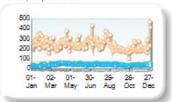


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	245.6	+0.0
2	AQEU	48.0	+0.0
3	CEUX	45.3	+0.0
4	TQEX	10.9	+0.0
5	BATE	0.9	+0.0
6	CHIX	0.1	+0.0

Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,668.3	+0.0
2	CEUX	231.4	+0.0
3	AQEU	190.9	+0.0
4	TQEX	66.8	+0.0
5	BATE	9.1	+0.0
6	CHIX	8.0	+0.0

Monthly Depth Trend



Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	4.35	+0.08
2	CEUX	4.17	-0.24
3	AQEU	1.26	-0.04
4	TQEX	0.53	-0.04
5	BATE	0.38	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

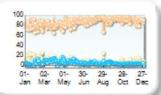
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	86.14	+0.00
2	CEUX	7.19	+0.00
3	AQEU	4.92	+0.00
4	TQEX	0.10	+0.00
5	BATE	0.01	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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%).

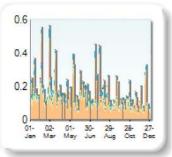
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

FLUIDRA SA

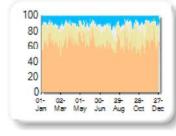
Market Share

Rank	Venue	Market Share	Change
1	XMAD	66.87%	+0.00
2	CEUX	19.60%	+0.00
3	AQEU	8.40%	+0.00
4	TQEX	4.57%	+0.00
5	BATE	0.27%	+0.00
6	TRQX	0.22%	+0.00
7	CHIX	0.07%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend

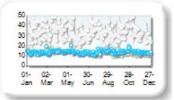


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	13.46	+0.00
2	CEUX	13.81	+0.00
3	AQEU	14.03	+0.00
4	TQEX	35.93	+0.00
5	BATE	249.67	+0.00
6	CHIX	500.54	+0.00

Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	16.62	+0.00
2	AQEU	24.24	+0.00
3	CEUX	29.47	+0.00
4	TQEX	71.21	+0.00

Monthly Spread Trend

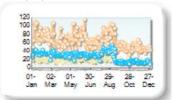


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	64.7	+0.0
2	AQEU	28.4	+0.0
3	CEUX	17.1	+0.0
4	AQXE	2.7	+0.0
5	TQEX	2.6	+0.0
6	BATE	1.3	+0.0

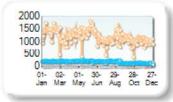
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,173.3	+0.0
2	AQEU	165.8	+0.0
3	CEUX	146.8	+0.0
4	TQEX	31.9	+0.0
5	BATE	8.8	+0.0
6	CHIX	8.1	+0.0
7	AQXE	1.4	+0.0

Monthly Depth Trend

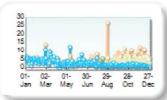


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	3.77	-0.39
2	CEUX	2.76	+0.05
3	AQEU	2.36	-0.03
4	TQEX	0.26	+0.04
5	BATE	0.16	+0.01
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

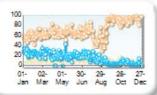
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	70.68	+0.00
2	AQEU	15.07	+0.00
3	CEUX	3.85	+0.00
4	TQEX	0.15	+0.00
5	BATE	0.01	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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%).

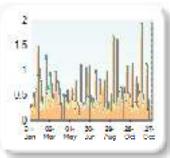
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

FERROVIAL SE

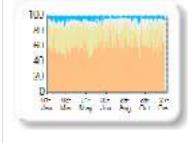
Market Share

Rank	Venue	Market Share	Change
1	XMAD	65.44%	+0.00
2	CEUX	22.28%	+0.00
3	TQEX	7.09%	+0.00
4	AQEU	4.26%	+0.00
5	ENXT	0.41%	+0.00
6	BATE	0.38%	+0.00
7	CHIX	0.14%	+0.00
8	AQXE	0.01%	+0.00





Market Share Trend

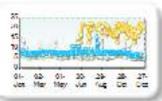


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	5.87	+0.00
2	XMAD	6.37	+0.00
3	AQEU	7.33	+0.00
4	TQEX	7.72	+0.00
5	ENXT	21.35	+0.00
6	BATE	135.67	+0.00
7	CHIX	210.57	+0.00

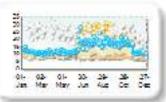
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change	
1	XMAD	8.13	+0.00	
2	CEUX	10.45	+0.00	
3	AQEU	14.24	+0.00	
4	ENXT	23.31	+0.00	
5	TQEX	27.93	+0.00	
6	BATE	164.19	+0.00	
7	CHIX	184.67	+0.00	

Monthly Spread Trend

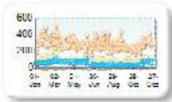


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	282.9	+0.0
2	CEUX	82.7	+0.0
3	AQEU	54.3	+0.0
4	ENXT	50.8	+0.0
5	TQEX	27.2	+0.0
6	BATE	2.1	+0.0
7	CHIX	0.0	+0.0

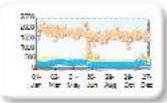
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,709.9	+0.0
2	ENXT	338.8	+0.0
3	CEUX	323.7	+0.0
4	AQEU	228.4	+0.0
5	TQEX	99.6	+0.0
6	BATE	11.8	+0.0
7	CHIX	8.6	+0.0

Monthly Depth Trend

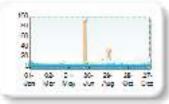


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	TQEX	3.40	+0.05
2	CEUX	3.31	-0.07
3	XMAD	2.57	-0.14
4	AQEU	0.68	-0.07
5	BATE	0.37	+0.02
6	CHIX	0.00	+0.00
7	AQXE	0.00	+0.00

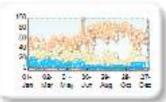
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	59.97	+0.00
2	CEUX	20.03	+0.00
3	AQEU	4.66	+0.00
4	TQEX	1.42	+0.00
5	BATE	0.01	+0.00
6	CHIX	0.00	+0.00
7	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.

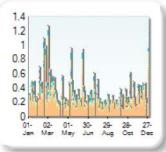
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

GRIFOLS CLASE A

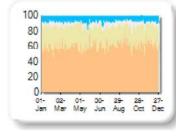
Market Share

Rank	Venue	Market	Change
Kalik	venue	Share	Change
1	XMAD	61.47%	+0.00
2	CEUX	25.41%	+0.00
3	AQEU	7.06%	+0.00
4	TQEX	5.55%	+0.00
5	BATE	0.29%	+0.00
6	TRQX	0.11%	+0.00
7	CHIX	0.11%	+0.00
8	AQXE	0.01%	+0.00





Market Share Trend

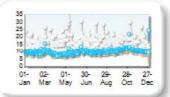


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	9.09	+0.00
2	XMAD	9.29	+0.00
3	AQEU	10.09	+0.00
4	TQEX	17.83	+0.00
5	BATE	316.17	+0.00

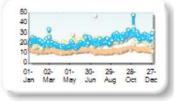
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	12.50	+0.00
2	CEUX	22.23	+0.00
3	AQEU	23.00	+0.00
4	TQEX	75.77	+0.00
5	BATE	220.46	+0.00

Monthly Spread Trend



Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	123.8	+0.0
2	AQEU	29.2	+0.0
3	CEUX	29.0	+0.0
4	TQEX	6.6	+0.0
5	AQXE	6.6	+0.0
6	BATE	0.5	+0.0
7	CHIX	0.2	+0.0

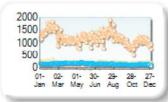
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,191.6	+0.0
2	CEUX	193.9	+0.0
3	AQEU	151.9	+0.0
4	TQEX	58.8	+0.0
5	BATE	7.1	+0.0
6	AQXE	6.6	+0.0
7	CHIX	4.7	+0.0

Monthly Depth Trend

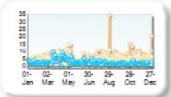


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	5.56	+0.53
2	CEUX	5.18	-0.07
3	AQEU	2.35	+0.00
4	TQEX	0.60	+0.03
5	BATE	0.19	+0.05
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

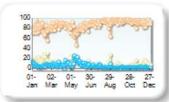
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	86.85	+0.00
2	CEUX	6.88	+0.00
3	AQEU	5.00	+0.00
4	TQEX	0.11	+0.00
5	BATE	0.00	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

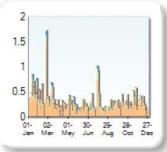
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

International Consolidated Airlines Group SA

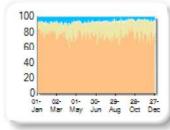
Market Share

Rank	Venue	Market Share	Change
1	XMAD	77.64%	+0.00
2	CEUX	15.83%	+0.00
3	AQEU	4.87%	+0.00
4	TQEX	1.49%	+0.00
5	BATE	0.10%	+0.00
6	CHIX	0.05%	+0.00
7	TRQX	0.02%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend

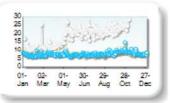


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	7.66	+0.00
2	AQEU	7.71	+0.00
3	CEUX	8.05	+0.00
4	TQEX	24.52	+0.00
5	CHIX	131.97	+0.00
6	BATE	237.56	+0.00

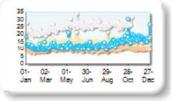
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	9.58	+0.00
2	AQEU	13.34	+0.00
3	CEUX	15.09	+0.00
4	TQEX	32.17	+0.00

Monthly Spread Trend

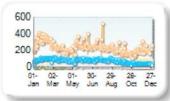


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	234.6	+0.0
2	AQEU	73.3	+0.0
3	CEUX	69.2	+0.0
4	TQEX	17.6	+0.0
5	TRQX	13.0	+0.0
6	BATE	1.5	+0.0
7	CHIX	1.2	+0.0

Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,738.8	+0.0
2	CEUX	362.2	+0.0
3	AQEU	311.0	+0.0
4	TQEX	252.7	+0.0
5	TRQX	13.4	+0.0
6	CHIX	8.6	+0.0
7	BATE	7.4	+0.0
8	AQXE	1.5	+0.0

Monthly Depth Trend

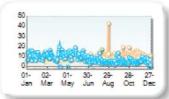


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	8.57	-0.16
2	AQEU	7.94	-0.28
3	CEUX	4.60	+0.04
4	TQEX	0.58	-0.02
5	BATE	0.37	+0.12
6	CHIX	0.02	+0.00
7	TRQX	0.01	+0.00
8	AQXE	0.00	+0.00

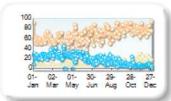
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	66.67	+0.00
2	AQEU	17.76	+0.00
3	CEUX	8.14	+0.00
4	TQEX	0.05	+0.00
5	CHIX	0.00	+0.00
6	BATE	0.00	+0.00
7	AQXE	0.00	+0.00
8	TRQX	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%).

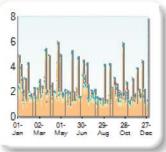
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

Iberdrola SA

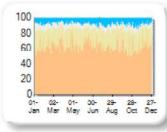
Market Share

Rank	Venue	Market Share	Change
1	XMAD	67.68%	+0.00
2	CEUX	20.09%	+0.00
3	AQEU	6.47%	+0.00
4	TQEX	5.30%	+0.00
5	BATE	0.30%	+0.00
6	TRQX	0.08%	+0.00
7	CHIX	0.07%	+0.00
8	AQXE	0.01%	+0.00





Market Share Trend

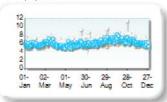


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	5.93	+0.00
2	XMAD	6.03	+0.00
3	AQEU	6.14	+0.00
4	TQEX	6.74	+0.00
5	CHIX	168.30	+0.00
6	BATE	177.05	+0.00
7	AQXE	500.89	+0.00
8	TRQX	501.00	+0.00

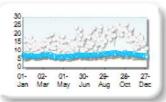
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	6.59	+0.00
2	CEUX	7.13	+0.00
3	AQEU	7.40	+0.00
4	TQEX	17.25	+0.00
5	CHIX	126.35	+0.00
6	BATE	241.75	+0.00

Monthly Spread Trend

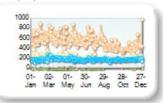


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	530.4	+0.0
2	CEUX	195.4	+0.0
3	AQEU	167.6	+0.0
4	TQEX	59.9	+0.0
5	BATE	3.9	+0.0
6	CHIX	0.2	+0.0
7	AQXE	0.1	+0.0

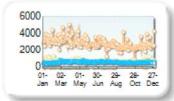
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	2,819.8	+0.0
2	CEUX	653.8	+0.0
3	AQEU	530.4	+0.0
4	TQEX	176.1	+0.0
5	CHIX	31.5	+0.0
6	BATE	22.5	+0.0
7	AQXE	0.1	+0.0

Monthly Depth Trend

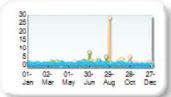


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	0.98	+0.08
2	AQEU	0.69	-0.06
3	CEUX	0.64	+0.03
4	BATE	0.41	-0.12
5	TQEX	0.31	0.00
6	CHIX	0.00	+0.00
7	AQXE	0.00	0.00
8	TRQX	0.00	+0.00

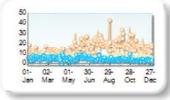
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	15.31	+0.00
2	CEUX	6.23	+0.00
3	AQEU	4.44	+0.00
4	TQEX	0.76	+0.00
5	BATE	0.14	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

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

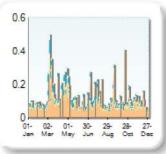
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

Indra Sistemas SA

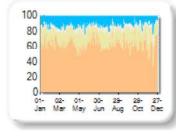
Market Share

Rank	Venue	Market Share	Change
1	XMAD	64.63%	+0.00
2	CEUX	19.61%	+0.00
3	AQEU	10.83%	+0.00
4	TQEX	4.69%	+0.00
5	BATE	0.15%	+0.00
6	TRQX	0.05%	+0.00
7	CHIX	0.03%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend

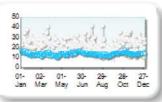


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	13.38	+0.00
2	AQEU	13.70	+0.00
3	CEUX	13.91	+0.00
4	TQEX	24.70	+0.00
5	BATE	375.88	+0.00

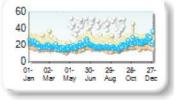
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	15.84	+0.00
2	AQEU	19.65	+0.00
3	CEUX	26.04	+0.00
4	TQEX	49.08	+0.00

Monthly Spread Trend

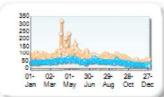


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	79.5	+0.0
2	AQEU	40.8	+0.0
3	CEUX	23.6	+0.0
4	TQEX	6.2	+0.0
5	BATE	2.2	+0.0

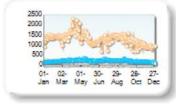
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,284.6	+0.0
2	AQEU	207.5	+0.0
3	CEUX	168.0	+0.0
4	TQEX	50.0	+0.0
5	BATE	3.5	+0.0

Monthly Depth Trend

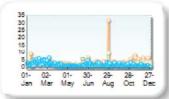


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	2.24	-0.04
2	AQEU	1.34	-0.09
3	CEUX	0.92	-0.06
4	TQEX	0.20	-0.01
5	BATE	0.11	+0.05
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

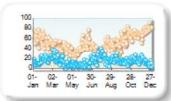
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	51.38	+0.00
2	AQEU	15.11	+0.00
3	CEUX	3.35	+0.00
4	TQEX	0.25	+0.00
5	BATE	0.01	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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%).

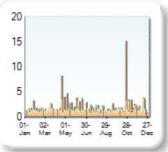
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

INDITEX

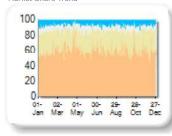
Market Share

Rank	Venue	Market Share	Change
1	XMAD	66.78%	+0.00
2	CEUX	21.58%	+0.00
3	TQEX	5.49%	+0.00
4	AQEU	5.48%	+0.00
5	BATE	0.47%	+0.00
6	CHIX	0.11%	+0.00
7	TRQX	0.08%	+0.00
8	AQXE	0.01%	+0.00





Market Share Trend

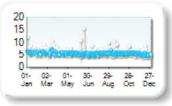


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	4.88	+0.00
2	XMAD	5.19	+0.00
3	AQEU	5.48	+0.00
4	TQEX	6.50	+0.00
5	BATE	209.48	+0.00
6	CHIX	306.46	+0.00
7	AQXE	494.03	+0.00

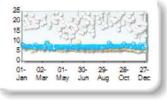
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	6.15	+0.00
2	CEUX	6.70	+0.00
3	AQEU	7.27	+0.00
4	TQEX	22.64	+0.00
5	CHIX	238.44	+0.00
6	BATE	249.99	+0.00

Monthly Spread Trend

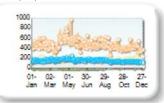


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	469.3	+0.0
2	CEUX	156.7	+0.0
3	AQEU	149.0	+0.0
4	TQEX	41.2	+0.0
5	BATE	2.5	+0.0
6	AQXE	0.1	+0.0
7	CHIX	0.0	+0.0

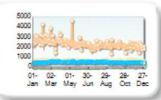
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	2,313.5	+0.0
2	CEUX	564.5	+0.0
3	AQEU	461.4	+0.0
4	TQEX	131.6	+0.0
5	BATE	13.9	+0.0
6	CHIX	7.3	+0.0
7	TRQX	3.5	+0.0
8	AQXE	0.2	+0.0

Monthly Depth Trend



Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	2.08	-0.05
2	XMAD	1.88	-0.05
3	AQEU	0.87	-0.07
4	BATE	0.59	-0.09
5	TQEX	0.57	-0.02
6	CHIX	0.00	0.00
7	AQXE	0.00	+0.00
8	TRQX	0.00	+0.00

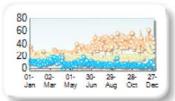
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	31.54	+0.00
2	CEUX	16.81	+0.00
3	AQEU	7.41	+0.00
4	TQEX	1.09	+0.00
5	BATE	0.08	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

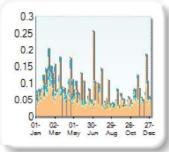
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

Cia de Distribucion Integral Logista Holdings SAU

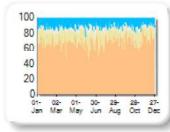
Market Share

Rank	Venue	Market Share	Change
1	XMAD	71.26%	+0.00
2	CEUX	14.73%	+0.00
3	AQEU	10.40%	+0.00
4	TQEX	3.28%	+0.00
5	BATE	0.22%	+0.00
6	TRQX	0.05%	+0.00
7	CHIX	0.05%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend

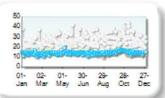


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	13.80	+0.00
2	AQEU	14.16	+0.00
3	CEUX	15.01	+0.00
4	TQEX	27.68	+0.00
5	BATE	295.44	+0.00
6	CHIX	501.00	+0.00

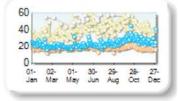
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	17.69	+0.00
2	AQEU	23.40	+0.00
3	CEUX	40.20	+0.00
4	TQEX	63.96	+0.00

Monthly Spread Trend

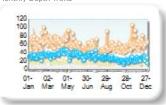


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	58.7	+0.0
2	AQEU	30.7	+0.0
3	CEUX	14.6	+0.0
4	TQEX	4.0	+0.0
5	BATE	1.7	+0.0

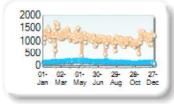
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,103.1	+0.0
2	AQEU	157.2	+0.0
3	CEUX	100.4	+0.0
4	TQEX	40.0	+0.0
5	BATE	3.4	+0.0
6	CHIX	0.5	+0.0

Monthly Depth Trend

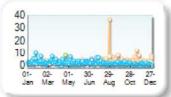


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	2.71	+0.37
2	AQEU	2.01	-0.05
3	CEUX	0.69	-0.03
4	BATE	0.16	+0.04
5	TQEX	0.15	0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

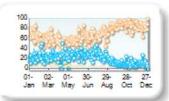
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	68.28	+0.00
2	AQEU	19.89	+0.00
3	CEUX	1.44	+0.00
4	TQEX	0.11	+0.00
5	BATE	0.05	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

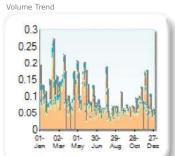
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

Mapfre SA

Market Share

Rank	Venue	Market Share	Change
1	XMAD	70.77%	+0.00
2	CEUX	16.55%	+0.00
3	AQEU	8.85%	+0.00
4	TQEX	3.32%	+0.00
5	BATE	0.29%	+0.00
6	TRQX	0.14%	+0.00
7	CHIX	0.07%	+0.00
8	AQXE	0.00%	+0.00



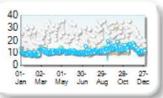


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	10.72	+0.00
2	AQEU	11.30	+0.00
3	CEUX	11.65	+0.00
4	TQEX	27.69	+0.00
5	CHIX	235.05	+0.00
6	BATE	290.74	+0.00
7	AQXE	501.00	+0.00

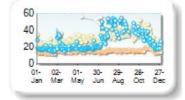
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	14.80	+0.00
2	AQEU	27.53	+0.00
3	CEUX	31.02	+0.00
4	TQEX	73.83	+0.00

Monthly Spread Trend

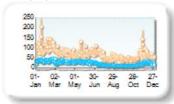


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	69.9	+0.0
2	AQEU	23.6	+0.0
3	CEUX	14.7	+0.0
4	TQEX	2.6	+0.0
5	BATE	1.1	+0.0
6	CHIX	0.0	+0.0

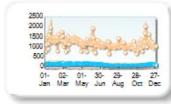
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,183.7	+0.0
2	CEUX	133.5	+0.0
3	AQEU	115.3	+0.0
4	TQEX	35.2	+0.0
5	BATE	4.6	+0.0
6	CHIX	1.2	+0.0

Monthly Depth Trend



Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	3.40	-0.04
2	AQEU	3.00	+0.04
3	CEUX	1.85	+0.13
4	BATE	0.35	+0.16
5	TQEX	0.33	+0.11
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

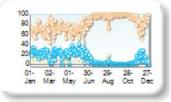
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	82.12	+0.00
2	AQEU	12.88	+0.00
3	CEUX	2.38	+0.00
4	TQEX	0.01	+0.00
5	BATE	0.00	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

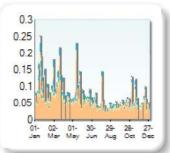
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

MELIA HOTELS INTERNATIONAL SA

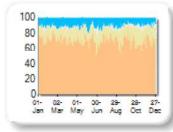
Market Share

Rank	Venue	Market Share	Change
1	XMAD	71.32%	+0.00
2	CEUX	16.01%	+0.00
3	AQEU	9.78%	+0.00
4	TQEX	2.58%	+0.00
5	BATE	0.19%	+0.00
6	CHIX	0.06%	+0.00
7	TRQX	0.05%	+0.00
8	AQXE	0.02%	+0.00





Market Share Trend

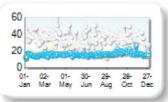


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	15.49	+0.00
2	AQEU	16.13	+0.00
3	CEUX	16.85	+0.00
4	TQEX	37.94	+0.00
5	BATE	422.16	+0.00

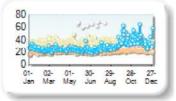
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	20.08	+0.00
2	AQEU	29.07	+0.00
3	CEUX	37.02	+0.00
4	TQEX	74.60	+0.00

Monthly Spread Trend

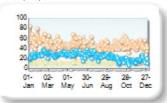


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	48.6	+0.0
2	AQEU	25.3	+0.0
3	CEUX	11.0	+0.0
4	TQEX	1.4	+0.0
5	BATE	0.8	+0.0

Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,030.2	+0.0
2	AQEU	136.6	+0.0
3	CEUX	119.1	+0.0
4	TQEX	28.3	+0.0
5	CHIX	9.5	+0.0
6	BATE	3.1	+0.0

Monthly Depth Trend

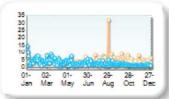


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	3.61	-0.42
2	AQEU	2.65	-0.24
3	CEUX	1.21	+0.13
4	TQEX	0.20	-0.01
5	BATE	0.17	-0.02
6	CHIX	0.00	0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

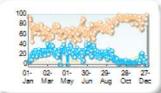
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	74.20	+0.00
2	AQEU	18.51	+0.00
3	CEUX	1.69	+0.00
4	TQEX	0.01	+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



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.

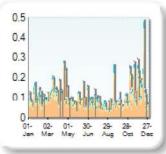
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

Merlin Properties Socimi SA

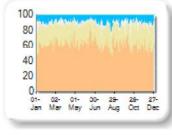
Market Share

Rank	Venue	Market Share	Change
1	XMAD	63.48%	+0.00
2	CEUX	24.13%	+0.00
3	AQEU	6.92%	+0.00
4	TQEX	5.19%	+0.00
5	BATE	0.13%	+0.00
6	TRQX	0.10%	+0.00
7	CHIX	0.04%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend

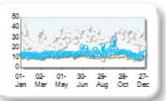


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	12.55	+0.00
2	CEUX	12.57	+0.00
3	AQEU	13.97	+0.00
4	TQEX	32.39	+0.00
5	BATE	170.69	+0.00

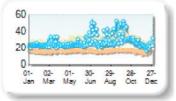
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	15.89	+0.00
2	AQEU	27.52	+0.00
3	CEUX	28.69	+0.00
4	TQEX	235.68	+0.00

Monthly Spread Trend

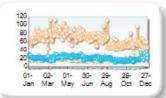


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	68.5	+0.0
2	AQEU	22.1	+0.0
3	CEUX	19.2	+0.0
4	TQEX	3.0	+0.0
5	BATE	2.0	+0.0
6	CHIX	0.0	+0.0

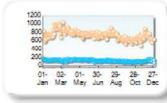
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	740.0	+0.0
2	AQEU	126.6	+0.0
3	CEUX	125.2	+0.0
4	TQEX	25.7	+0.0
5	BATE	6.2	+0.0
6	CHIX	4.3	+0.0

Monthly Depth Trend

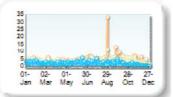


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	3.18	+0.06
2	CEUX	2.77	+0.05
3	AQEU	1.67	+0.05
4	TQEX	0.48	-0.02
5	BATE	0.11	-0.05
6	CHIX	0.00	0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

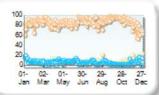
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	86.17	+0.00
2	AQEU	6.05	+0.00
3	CEUX	4.64	+0.00
4	TQEX	0.02	+0.00
5	BATE	0.00	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

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

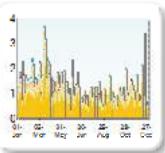
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

ARCELORMITTAL SA

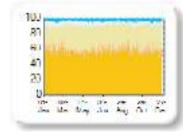
Market Share

Rank	Venue	Market Share	Change
1	ENXT	57.35%	+0.00
2	CEUX	27.40%	+0.00
3	XMAD	5.88%	+0.00
4	TQEX	5.28%	+0.00
5	AQEU	3.84%	+0.00
6	BATE	0.12%	+0.00
7	TRQX	0.07%	+0.00
8	CHIX	0.05%	+0.00
9	AQXE	0.00%	+0.00

Volume Trend



Market Share Trend

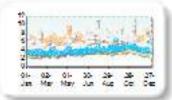


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	ENXT	3.42	+0.00
2	CEUX	3.61	+0.00
3	AQEU	3.89	+0.00
4	TQEX	5.90	+0.00
5	XMAD	6.68	+0.00
6	CHIX	204.24	+0.00
7	BATE	282.71	+0.00
8	TRQX	501.00	+0.00
9	AQXE	501.00	+0.00

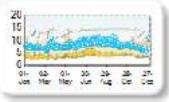
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	ENXT	4.40	+0.00
2	CEUX	6.40	+0.00
3	AQEU	8.12	+0.00
4	XMAD	8.17	+0.00
5	TQEX	20.94	+0.00
6	CHIX	164.32	+0.00
7	BATE	264.37	+0.00

Monthly Spread Trend

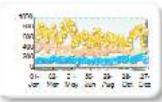


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	ENXT	616.3	+0.0
2	XMAD	341.4	+0.0
3	CEUX	178.1	+0.0
4	AQEU	150.4	+0.0
5	TQEX	37.7	+0.0
6	BATE	0.6	+0.0
7	CHIX	0.3	+0.0

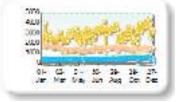
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	ENXT	2,923.9	+0.0
2	XMAD	1,424.1	+0.0
3	CEUX	542.0	+0.0
4	AQEU	421.2	+0.0
5	TQEX	223.5	+0.0
6	CHIX	9.2	+0.0
7	BATE	9.0	+0.0

Monthly Depth Trend

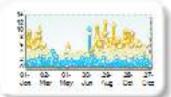


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	ENXT	4.52	-0.05
2	CEUX	3.26	+0.00
3	AQEU	1.02	+0.05
4	TQEX	0.91	+0.01
5	BATE	0.11	-0.03
6	CHIX	0.01	+0.00
7	AQXE	0.00	+0.00
8	TRQX	0.00	+0.00

Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	ENXT	60.39	+0.00
2	CEUX	16.22	+0.00
3	AQEU	2.30	+0.00
4	TQEX	0.29	+0.00
5	CHIX	0.00	+0.00
6	BATE	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

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

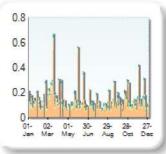
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

Naturgy Energy Group SA

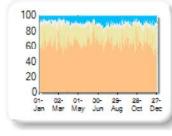
Market Share

Rank	Venue	Market Share	Change
1	XMAD	68.26%	+0.00
2	CEUX	19.99%	+0.00
3	AQEU	6.68%	+0.00
4	TQEX	4.53%	+0.00
5	BATE	0.36%	+0.00
6	CHIX	0.10%	+0.00
7	TRQX	0.09%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend

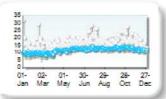


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	11.11	+0.00
2	AQEU	11.58	+0.00
3	XMAD	11.70	+0.00
4	TQEX	17.08	+0.00
5	BATE	213.00	+0.00

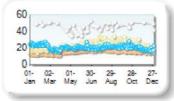
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	14.79	+0.00
2	AQEU	20.83	+0.00
3	CEUX	22.89	+0.00
4	TQEX	50.11	+0.00

Monthly Spread Trend

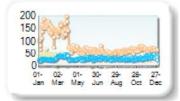


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	81.7	+0.0
2	AQEU	29.7	+0.0
3	CEUX	27.9	+0.0
4	TQEX	7.5	+0.0
5	BATE	1.5	+0.0
6	CHIX	0.2	+0.0

Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,287.5	+0.0
2	CEUX	172.6	+0.0
3	AQEU	160.0	+0.0
4	TQEX	50.7	+0.0
5	BATE	4.7	+0.0
6	CHIX	2.9	+0.0

Monthly Depth Trend

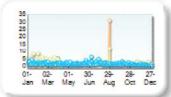


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	1.95	+0.19
2	AQEU	1.40	+0.14
3	XMAD	1.32	-0.25
4	TQEX	0.48	-0.03
5	BATE	0.36	-0.11
6	CHIX	0.00	0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

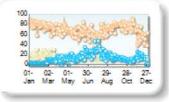
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	69.65	+0.00
2	AQEU	12.49	+0.00
3	CEUX	8.59	+0.00
4	TQEX	0.16	+0.00
5	BATE	0.01	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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%).

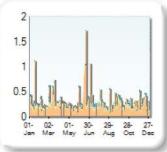
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

RED ELECTRICA CORPORACION SA RED ELECTRICA

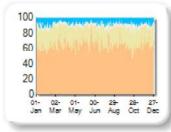
Market Share

Rank	Venue	Market Share	Change
1	XMAD	69.68%	+0.00
2	CEUX	20.31%	+0.00
3	AQEU	5.70%	+0.00
4	TQEX	3.67%	+0.00
5	BATE	0.45%	+0.00
6	TRQX	0.13%	+0.00
7	CHIX	0.07%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend

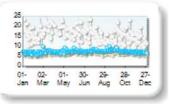


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	6.48	+0.00
2	XMAD	6.97	+0.00
3	AQEU	7.29	+0.00
4	TQEX	17.74	+0.00
5	BATE	146.69	+0.00
6	CHIX	213.66	+0.00
7	TRQX	354.44	+0.00

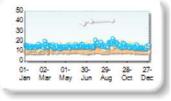
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	9.60	+0.00
2	AQEU	15.08	+0.00
3	CEUX	15.18	+0.00
4	TQEX	64.96	+0.00
5	BATE	181.68	+0.00
6	CHIX	213.66	+0.00

Monthly Spread Trend

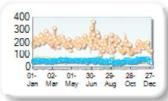


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	188.7	+0.0
2	AQEU	49.3	+0.0
3	CEUX	47.8	+0.0
4	TQEX	6.9	+0.0
5	TRQX	2.4	+0.0
6	BATE	1.4	+0.0
7	CHIX	0.0	+0.0

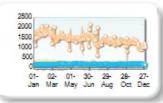
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,430.3	+0.0
2	CEUX	221.9	+0.0
3	AQEU	192.1	+0.0
4	TQEX	61.4	+0.0
5	CHIX	17.6	+0.0
6	BATE	10.4	+0.0
7	TRQX	3.5	+0.0

Monthly Depth Trend



Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	3.88	-0.29
2	XMAD	3.18	+0.13
3	AQEU	1.52	+0.10
4	BATE	0.77	-0.05
5	TQEX	0.62	+0.04
6	TRQX	0.15	+0.05
7	CHIX	0.00	+0.00
8	AQXE	0.00	+0.00

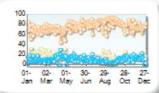
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	75.21	+0.00
2	CEUX	12.83	+0.00
3	AQEU	9.92	+0.00
4	TQEX	0.11	+0.00
5	BATE	0.04	+0.00
6	TRQX	0.00	+0.00
7	CHIX	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%).

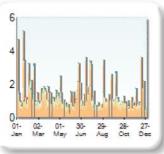
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

Repsol YPF SA

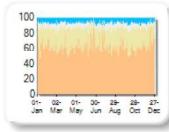
Market Share

Rank	Venue	Market Share	Change
1	XMAD	69.01%	+0.00
2	CEUX	20.55%	+0.00
3	TQEX	5.11%	+0.00
4	AQEU	4.89%	+0.00
5	BATE	0.28%	+0.00
6	CHIX	0.09%	+0.00
7	TRQX	0.08%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend

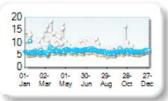


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	5.76	+0.00
2	XMAD	5.99	+0.00
3	AQEU	6.45	+0.00
4	TQEX	8.65	+0.00
5	CHIX	87.55	+0.00
6	BATE	301.76	+0.00
7	AQXE	501.00	+0.00

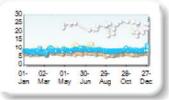
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	7.12	+0.00
2	AQEU	8.81	+0.00
3	CEUX	8.94	+0.00
4	TQEX	35.79	+0.00
5	BATE	348.74	+0.00

Monthly Spread Trend

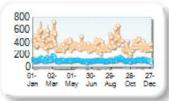


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	356.3	+0.0
2	AQEU	108.2	+0.0
3	CEUX	102.4	+0.0
4	TQEX	25.1	+0.0
5	BATE	1.4	+0.0
6	AQXE	0.7	+0.0
7	CHIX	0.1	+0.0

Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	2,323.2	+0.0
2	CEUX	397.4	+0.0
3	AQEU	338.9	+0.0
4	TQEX	107.1	+0.0
5	CHIX	9.6	+0.0
6	BATE	9.2	+0.0
7	AQXE	0.7	+0.0

Monthly Depth Trend

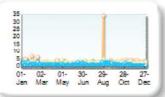


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	2.32	+0.10
2	CEUX	1.92	-0.13
3	AQEU	0.88	-0.04
4	TQEX	0.69	-0.03
5	BATE	0.38	-0.06
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

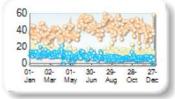
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	40.59	+0.00
2	CEUX	13.46	+0.00
3	AQEU	8.41	+0.00
4	TQEX	0.81	+0.00
5	BATE	0.02	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

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

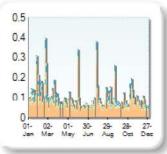
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

LABORAT FARMA ROVI

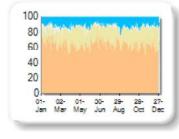
Market Share

Rank	Venue	Market Share	Change
1	XMAD	66.63%	+0.00
2	CEUX	19.75%	+0.00
3	AQEU	10.08%	+0.00
4	TQEX	3.21%	+0.00
5	BATE	0.20%	+0.00
6	TRQX	0.07%	+0.00
7	CHIX	0.06%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend

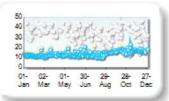


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	13.54	+0.00
2	AQEU	14.10	+0.00
3	CEUX	14.20	+0.00
4	TQEX	40.97	+0.00
5	BATE	63.82	+0.00

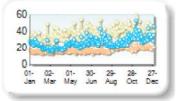
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	17.34	+0.00
2	AQEU	26.68	+0.00
3	CEUX	37.16	+0.00
4	TQEX	84.87	+0.00

Monthly Spread Trend

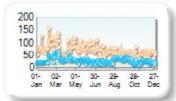


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	68.2	+0.0
2	AQEU	27.3	+0.0
3	CEUX	16.3	+0.0
4	BATE	2.2	+0.0
5	TQEX	1.5	+0.0

Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,069.0	+0.0
2	AQEU	147.1	+0.0
3	CEUX	115.0	+0.0
4	TQEX	28.4	+0.0
5	BATE	12.2	+0.0
6	CHIX	3.4	+0.0

Monthly Depth Trend

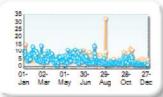


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	4.14	+0.11
2	AQEU	3.92	0.00
3	CEUX	2.70	+0.02
4	TQEX	0.25	+0.00
5	BATE	0.12	+0.01
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

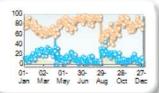
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	77.10	+0.00
2	AQEU	14.28	+0.00
3	CEUX	2.96	+0.00
4	BATE	0.01	+0.00
5	TQEX	0.00	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

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

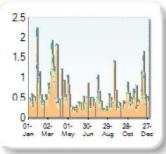
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

Banco de Sabadell SA

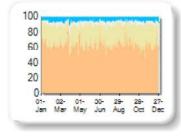
Market Share

Rank	Venue	Market Share	Change
1	XMAD	66.49%	+0.00
2	CEUX	23.97%	+0.00
3	AQEU	5.12%	+0.00
4	TQEX	3.89%	+0.00
5	BATE	0.29%	+0.00
6	CHIX	0.14%	+0.00
7	TRQX	0.10%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend

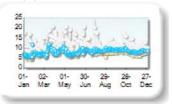


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	7.52	+0.00
2	XMAD	7.59	+0.00
3	AQEU	8.26	+0.00
4	TQEX	12.91	+0.00
5	CHIX	203.94	+0.00
6	BATE	239.26	+0.00

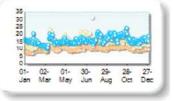
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	9.98	+0.00
2	CEUX	14.92	+0.00
3	AQEU	16.21	+0.00
4	TQEX	57.06	+0.00

Monthly Spread Trend

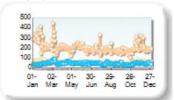


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	205.2	+0.0
2	CEUX	56.0	+0.0
3	AQEU	49.6	+0.0
4	TQEX	10.8	+0.0
5	BATE	1.1	+0.0
6	CHIX	0.8	+0.0

Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,696.3	+0.0
2	CEUX	247.1	+0.0
3	AQEU	198.8	+0.0
4	TQEX	66.2	+0.0
5	CHIX	4.9	+0.0
6	BATE	3.5	+0.0

Monthly Depth Trend

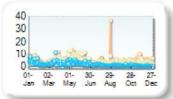


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	4.32	-0.11
2	CEUX	3.97	+0.06
3	AQEU	1.76	-0.03
4	TQEX	0.58	+0.02
5	BATE	0.23	+0.06
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

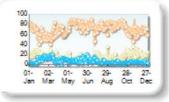
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	70.92	+0.00
2	CEUX	14.76	+0.00
3	AQEU	6.25	+0.00
4	TQEX	0.18	+0.00
5	BATE	0.01	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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.

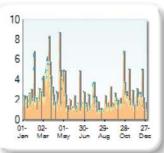
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

Banco Santander SA

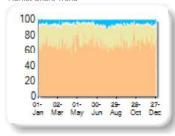
Market Share

Rank	Venue	Market Share	Change
1	XMAD	71.71%	+0.00
2	CEUX	21.40%	+0.00
3	AQEU	3.94%	+0.00
4	TQEX	2.53%	+0.00
5	BATE	0.29%	+0.00
6	CHIX	0.08%	+0.00
7	TRQX	0.05%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend

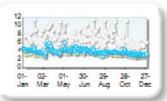


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	3.41	+0.00
2	XMAD	3.51	+0.00
3	AQEU	3.85	+0.00
4	TQEX	7.48	+0.00
5	BATE	295.33	+0.00
6	CHIX	403.19	+0.00
7	AQXE	492.64	+0.00
8	TRQX	492.76	+0.00

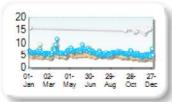
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	4.60	+0.00
2	CEUX	5.61	+0.00
3	AQEU	6.04	+0.00
4	TQEX	25.35	+0.00
5	BATE	368.13	+0.00
6	CHIX	388.21	+0.00

Monthly Spread Trend



Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	615.7	+0.0
2	CEUX	194.8	+0.0
3	AQEU	172.6	+0.0
4	TQEX	27.2	+0.0
5	BATE	0.8	+0.0
6	CHIX	0.4	+0.0
7	AQXE	0.2	+0.0

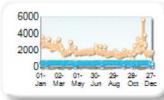
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,994.1	+0.0
2	CEUX	618.3	+0.0
3	AQEU	498.2	+0.0
4	TQEX	205.6	+0.0
5	CHIX	12.2	+0.0
6	BATE	11.4	+0.0
7	TRQX	0.4	+0.0
8	AQXE	0.1	+0.0

Monthly Depth Trend



Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	6.03	+0.09
2	CEUX	5.47	+0.07
3	AQEU	2.22	+0.00
4	TQEX	0.71	-0.05
5	BATE	0.66	-0.20
6	CHIX	0.01	+0.00
7	AQXE	0.00	0.00
8	TRQX	0.00	+0.00

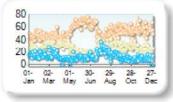
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	52.55	+0.00
2	CEUX	24.94	+0.00
3	AQEU	12.71	+0.00
4	TQEX	0.27	+0.00
5	BATE	0.10	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

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

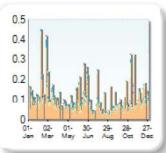
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

Sacyr Vallehermoso SA

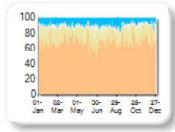
Market Share

Rank	Venue	Market Share	Change
1	XMAD	72.63%	+0.00
2	CEUX	16.09%	+0.00
3	AQEU	6.96%	+0.00
4	TQEX	3.96%	+0.00
5	BATE	0.19%	+0.00
6	TRQX	0.12%	+0.00
7	CHIX	0.04%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend

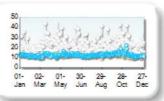


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	11.66	+0.00
2	CEUX	12.39	+0.00
3	AQEU	12.49	+0.00
4	TQEX	24.67	+0.00
5	BATE	244.62	+0.00

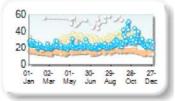
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	15.05	+0.00
2	AQEU	24.37	+0.00
3	CEUX	29.06	+0.00
4	TQEX	64.19	+0.00

Monthly Spread Trend



Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	69.3	+0.0
2	AQEU	25.5	+0.0
3	CEUX	17.7	+0.0
4	TQEX	3.4	+0.0
5	BATE	1.6	+0.0
6	CHIX	0.0	+0.0

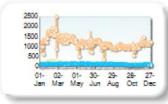
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,203.7	+0.0
2	CEUX	145.5	+0.0
3	AQEU	134.7	+0.0
4	TQEX	38.2	+0.0
5	BATE	5.7	+0.0
6	CHIX	3.7	+0.0

Monthly Depth Trend



Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	3.90	+0.29
2	AQEU	1.57	-0.14
3	CEUX	1.15	-0.05
4	TQEX	0.26	+0.00
5	BATE	0.16	+0.03
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

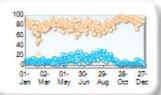
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	81.75	+0.00
2	AQEU	10.32	+0.00
3	CEUX	3.17	+0.00
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



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.

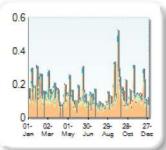
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

SOLARIA ENERGIA Y

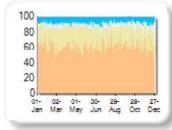
Market Share

Rank	Venue	Market Share	Change
1	XMAD	63.10%	+0.00
2	CEUX	25.00%	+0.00
3	AQEU	7.29%	+0.00
4	TQEX	4.09%	+0.00
5	BATE	0.34%	+0.00
6	TRQX	0.09%	+0.00
7	CHIX	0.08%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend

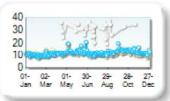


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	11.16	+0.00
2	CEUX	11.57	+0.00
3	AQEU	11.87	+0.00
4	TQEX	47.42	+0.00
5	BATE	295.92	+0.00

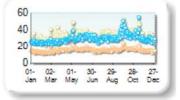
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	15.33	+0.00
2	AQEU	29.50	+0.00
3	CEUX	33.02	+0.00
4	TQEX	104.68	+0.00
5	BATE	166.96	+0.00

Monthly Spread Trend



Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	78.4	+0.0
2	AQEU	17.6	+0.0
3	CEUX	15.4	+0.0
4	TQEX	1.1	+0.0
5	BATE	0.5	+0.0

Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	962.4	+0.0
2	CEUX	129.5	+0.0
3	AQEU	117.2	+0.0
4	TQEX	22.0	+0.0
5	CHIX	15.2	+0.0
6	BATE	7.6	+0.0

Monthly Depth Trend

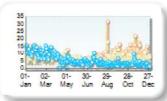


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	7.46	+0.44
2	CEUX	6.40	-0.17
3	AQEU	5.32	-0.14
4	TQEX	0.50	-0.01
5	BATE	0.28	+0.07
6	CHIX	0.00	0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

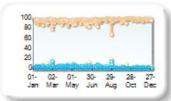
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	95.31	+0.00
2	CEUX	2.33	+0.00
3	AQEU	2.16	+0.00
4	TQEX	0.02	+0.00
5	BATE	0.01	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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.

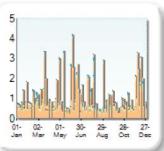
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

Telefonica SA

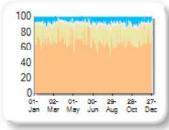
Market Share

Rank	Venue	Market	Change
		Share	
1	XMAD	76.04%	+0.00
2	CEUX	15.72%	+0.00
3	AQEU	4.55%	+0.00
4	TQEX	3.24%	+0.00
5	BATE	0.30%	+0.00
6	TRQX	0.07%	+0.00
7	CHIX	0.07%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend

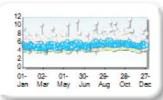


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	4.78	+0.00
2	XMAD	4.97	+0.00
3	AQEU	5.49	+0.00
4	TQEX	7.15	+0.00
5	BATE	240.73	+0.00
6	CHIX	251.60	+0.00
7	AQXE	497.72	+0.00
8	TRQX	501.00	+0.00

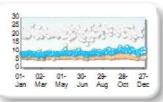
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	6.45	+0.00
2	CEUX	9.13	+0.00
3	AQEU	9.21	+0.00
4	TQEX	23.14	+0.00
5	CHIX	113.85	+0.00
6	BATE	275.70	+0.00

Monthly Spread Trend

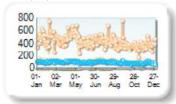


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	425.5	+0.0
2	CEUX	95.5	+0.0
3	AQEU	93.8	+0.0
4	TQEX	23.9	+0.0
5	BATE	1.1	+0.0
6	CHIX	0.0	+0.0

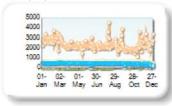
Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	2,353.5	+0.0
2	CEUX	549.2	+0.0
3	AQEU	438.1	+0.0
4	TQEX	234.2	+0.0
5	CHIX	15.5	+0.0
6	BATE	10.4	+0.0

Monthly Depth Trend

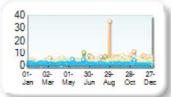


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	3.60	-0.15
2	CEUX	3.11	-0.05
3	AQEU	1.17	-0.02
4	BATE	0.66	-0.17
5	TQEX	0.56	+0.00
6	CHIX	0.00	+0.00
7	AQXE	0.00	+0.00
8	TRQX	0.00	+0.00

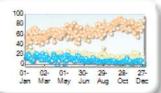
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	66.48	+0.00
2	CEUX	14.42	+0.00
3	AQEU	9.01	+0.00
4	TQEX	0.56	+0.00
5	BATE	0.10	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

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

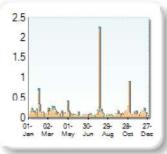
01-Jan-2023 to 31-Dec-2023 01-Jan-2023 to 31-Dec-2023

UNICAJA BANCO. S.A.

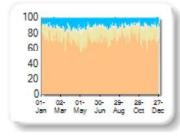
Market Share

Rank	Venue	Market Share	Change
1	XMAD	75.98%	+0.00
2	CEUX	13.28%	+0.00
3	AQEU	8.25%	+0.00
4	TQEX	2.31%	+0.00
5	BATE	0.09%	+0.00
6	TRQX	0.06%	+0.00
7	CHIX	0.03%	+0.00
8	AQXE	0.00%	+0.00





Market Share Trend

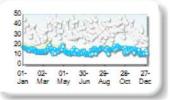


Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	AQEU	14.14	+0.00
2	XMAD	14.25	+0.00
3	CEUX	15.08	+0.00
4	TQEX	36.36	+0.00
5	BATE	157.55	+0.00

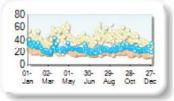
Monthly Spread Trend



25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	18.79	+0.00
2	AQEU	25.55	+0.00
3	CEUX	42.40	+0.00
4	TQEX	82.72	+0.00

Monthly Spread Trend

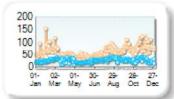


Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	60.6	+0.0
2	AQEU	26.2	+0.0
3	CEUX	12.7	+0.0
4	TQEX	2.2	+0.0
5	BATE	1.2	+0.0
6	CHIX	0.6	+0.0

Monthly Depth Trend



50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,136.5	+0.0
2	AQEU	135.5	+0.0
3	CEUX	99.4	+0.0
4	TQEX	29.6	+0.0
5	BATE	1.7	+0.0
6	CHIX	0.5	+0.0

Monthly Depth Trend

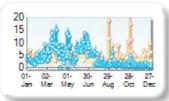


Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	AQEU	3.94	-0.12
2	XMAD	3.10	+0.35
3	CEUX	1.74	-0.19
4	TQEX	0.27	+0.02
5	BATE	0.12	-0.05
6	CHIX	0.00	0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

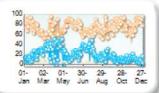
Best Prices Trend



25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	72.59	+0.00
2	AQEU	19.31	+0.00
3	CEUX	1.66	+0.00
4	TQEX	0.04	+0.00
5	BATE	0.00	+0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

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

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