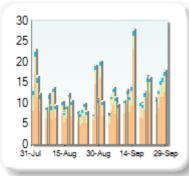
## 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

# ES-35

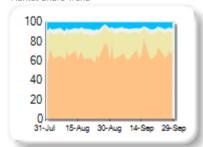
# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	67.90%	+0.77
2	CEUX	21.79%	+0.01
3	AQEU	5.56%	-0.54
4	TQEX	4.49%	+0.03
5	BATE	0.16%	-0.24
6	TRQX	0.08%	-0.03
7	CHIX	0.02%	+0.00
8	AQXE	0.01%	+0.00





Market Share Trend

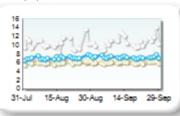


# **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	6.04	+0.02
2	XMAD	6.26	-0.02
3	AQEU	7.33	+0.17
4	TQEX	10.85	+0.51

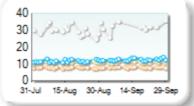
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	7.97	+0.17
2	CEUX	11.16	+0.18
3	AQEU	12.51	+0.87
4	TQEX	36.21	+4.61

Monthly Spread Trend

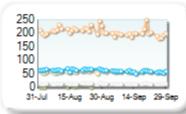


# **Book Depths**

#### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	197.4	-14.1
2	AQEU	58.1	-5.7
3	CEUX	57.8	0.0
4	TQEX	11.8	-0.8
5	BATE	2.5	+0.8
6	CHIX	0.1	+0.0

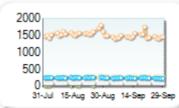
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,461.4	-83.2
2	CEUX	266.2	+3.2
3	AQEU	231.0	-11.8
4	TQEX	78.3	-1.2
5	BATE	6.4	-1.5
6	CHIX	1.6	0.0

Monthly Depth Trend



# **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	4.12	-0.64
2	CEUX	3.56	+0.25
3	AQEU	1.69	+0.12
4	TQEX	0.74	-0.09
5	BATE	0.04	-0.55
6	CHIX	0.00	+0.00
7	TRQX	0.00	0.00
8	AQXE	0.00	+0.00

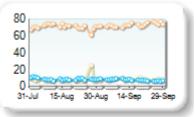
Best Prices Trend



#### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	72.58	+2.13
2	CEUX	8.64	+0.19
3	AQEU	7.76	-1.06
4	TQEX	0.27	-0.04
5	BATE	0.00	-0.02
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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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

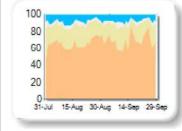
# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	71.18%	+4.45
2	CEUX	18.77%	-2.60
3	AQEU	6.49%	-1.16
4	TQEX	3.44%	-0.37
5	BATE	0.11%	-0.17
6	TRQX	0.01%	-0.14
7	CHIX	0.01%	0.00





Market Share Trend



# **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	6.67	+0.14
2	XMAD	6.78	+0.07
3	AQEU	7.17	+0.16
4	TQEX	12.44	-2.62
5	XWBO	83.92	-4.82

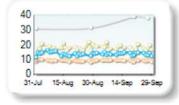
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	9.11	+0.10
2	AQEU	13.60	-0.02
3	CEUX	17.59	-0.18
4	TQEX	42.62	+1.61
5	XWBO	315.62	-6.78

Monthly Spread Trend

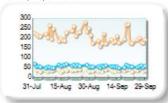


## **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	193.6	-29.5
2	AQEU	55.8	-2.0
3	CEUX	38.3	+0.1
4	TQEX	9.8	+1.2
5	BATE	1.3	+0.3

Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,476.1	-47.1
2	AQEU	206.5	+6.0
3	CEUX	202.0	+5.3
4	TQEX	55.4	+5.8
5	XWBO	20.8	+1.3
6	BATE	3.0	-1.0

Monthly Depth Trend

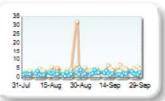


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	4.30	-0.10
2	XMAD	4.02	-0.51
3	AQEU	2.25	+0.45
4	TQEX	0.63	-0.11
5	BATE	0.09	-0.58
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

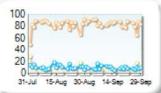
Best Prices Trend



#### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	83.44	+1.42
2	AQEU	9.37	-1.46
3	CEUX	5.45	+0.11
4	TQEX	0.04	-0.33
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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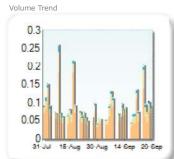
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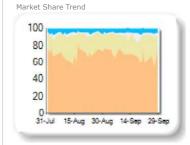
## 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

# Acerinox SA

# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	69.07%	-2.81
2	CEUX	22.51%	+1.80
3	AQEU	4.74%	-0.01
4	TQEX	3.38%	+1.10
5	BATE	0.17%	-0.17
6	TRQX	0.09%	+0.06
7	CHIX	0.03%	+0.03

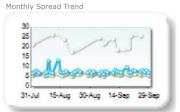




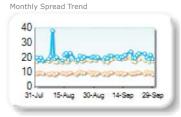
# **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	6.25	+0.06
2	CEUX	6.45	+0.10
3	AQEU	7.52	-0.25
4	TQEX	32.86	-7.60
5	XWBO	65.09	-5.43



25k EUR deal				
Rank	Venue	Spread (bps)	Change	
1	XMAD	8.91	+0.02	
2	CEUX	18.28	+0.54	
3	AQEU	20.55	-0.04	
4	XWBO	328 11	+0.88	

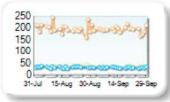


## **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	193.6	-5.4
2	CEUX	35.8	-1.3
3	AQEU	31.2	-1.5
4	TQEX	1.9	+0.3

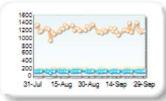
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,222.6	-17.8
2	CEUX	183.2	+1.7
3	AQEU	133.5	+0.4
4	TQEX	28.9	+6.7
5	XWBO	18.2	+0.2

Monthly Depth Trend

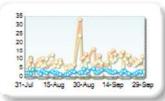


# **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	10.49	+1.35
2	CEUX	8.25	+1.00
3	AQEU	2.67	+0.37
4	TQEX	0.70	-0.07
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-1.46

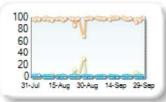
Best Prices Trend



### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	97.85	+2.10
2	CEUX	1.64	-1.76
3	AQEU	0.46	-0.32
4	CHIX	0.00	+0.00
5	TRQX	0.00	+0.00
6	BATE	0.00	+0.00
7	TQEX	0.00	-0.01

Best Prices Trend



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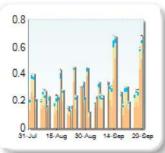
### 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

## Aena SA

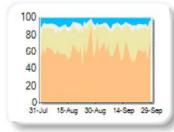
# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	62.41%	-0.70
2	CEUX	26.36%	+2.15
3	AQEU	6.48%	-0.22
4	TQEX	4.31%	-0.91
5	BATE	0.23%	-0.34
6	TRQX	0.16%	+0.00
7	CHIX	0.06%	+0.03
8	AQXE	0.00%	0.00





Market Share Trend



## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	6.98	-0.03
2	XMAD	7.55	+0.42
3	AQEU	8.17	+0.13
4	TQEX	19.19	+4.70
5	XWBO	98.21	-1.32

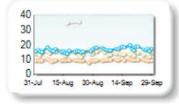
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	9.51	+0.44
2	CEUX	13.80	-0.46
3	AQEU	17.24	+1.68
4	TQEX	59.64	+8.46
5	XWBO	334.16	+3.12

Monthly Spread Trend

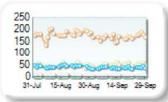


## **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	167.2	-14.1
2	CEUX	50.3	+2.9
3	AQEU	37.4	-4.8
4	TQEX	6.4	-3.4
5	BATE	1.9	-0.3

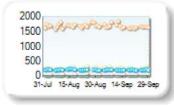
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,658.5	-28.8
2	CEUX	239.7	-2.0
3	AQEU	193.8	-7.3
4	TQEX	58.9	-10.9
5	XWBO	19.0	+0.1
6	BATE	3.9	-7.4

Monthly Depth Trend

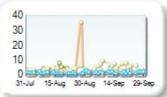


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	5.48	+1.82
2	XMAD	2.61	-1.98
3	AQEU	1.54	+0.26
4	TQEX	0.69	-0.18
5	BATE	0.07	-1.58
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

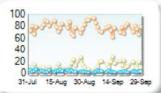
Best Prices Trend



### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	77.07	-1.67
2	CEUX	14.85	+3.36
3	AQEU	2.93	-1.22
4	TQEX	0.08	-0.23
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.02
8	AQXE	0.00	+0.00

Best Prices Trend



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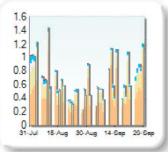
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# Amadeus IT Holding SA

# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	62.43%	+4.14
2	CEUX	25.06%	-1.97
3	AQEU	6.23%	-0.44
4	TQEX	6.00%	-1.21
5	BATE	0.20%	-0.34
6	TRQX	0.06%	-0.17
7	CHIX	0.02%	-0.01
8	AQXE	0.01%	0.00





Market Share Trend

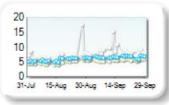


## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	5.56	+0.67
2	XMAD	5.72	+0.65
3	AQEU	6.57	+0.93
4	TQEX	8.66	+1.56
5	XWBO	99.53	-14.61

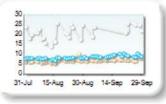
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	7.10	+0.74
2	CEUX	8.86	+1.25
3	AQEU	8.98	+1.16
4	TQEX	34.42	+11.68
5	XWBO	344.09	-0.87

Monthly Spread Trend



# **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	363.6	-15.0
2	AQEU	120.9	-18.1
3	CEUX	103.0	-15.2
4	TQEX	27.4	-12.2
5	BATE	3.0	+0.0
6	CHIX	0.1	+0.0

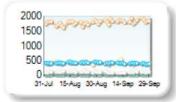
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,831.0	+76.6
2	CEUX	401.4	-10.9
3	AQEU	394.8	-19.5
4	TQEX	97.0	-19.4
5	XWBO	17.0	+0.6
6	BATE	11.1	-2.2
7	CHIX	0.1	+0.0

Monthly Depth Trend



## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	3.06	-0.04
2	CEUX	2.99	+0.16
3	AQEU	1.18	-0.45
4	TQEX	0.62	+0.02
5	BATE	0.11	-0.82
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

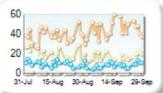
Best Prices Trend



#### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	45.60	+6.81
2	CEUX	16.10	-3.04
3	AQEU	8.16	-1.59
4	TQEX	0.85	-0.12
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.06
8	AQXE	0.00	+0.00

Best Prices Trend



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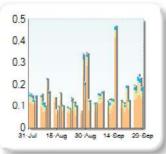
### 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

# Acciona SA

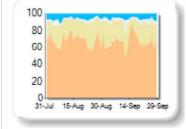
# **Market Share**

Rank	Venue	Market	Change
Kank	veriue	Share	Change
1	XMAD	68.80%	-1.03
2	CEUX	21.68%	+0.64
3	AQEU	5.47%	-0.21
4	TQEX	3.93%	+0.95
5	BATE	0.07%	-0.29
6	CHIX	0.03%	+0.02
7	TRQX	0.02%	-0.07





Market Share Trend

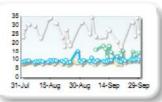


## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	8.57	+0.20
2	XMAD	8.80	+0.57
3	AQEU	9.72	+0.36
4	TQEX	30.01	-1.87
5	XWBO	50.72	-64.10

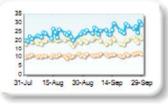
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	11.29	+0.75
2	CEUX	20.02	+0.46
3	AQEU	26.31	+3.32
4	TQEX	61.82	+4.11
5	XWBO	332.70	+51.55

Monthly Spread Trend

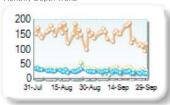


# **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	144.5	-12.2
2	CEUX	33.1	-0.5
3	AQEU	22.9	-4.5
4	XWBO	15.0	+12.1
5	TQEX	3.7	+0.5

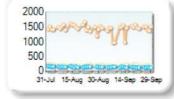
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,399.4	-72.6
2	CEUX	190.1	-4.6
3	AQEU	132.9	-13.7
4	TQEX	33.5	-2.1
5	XWBO	14.3	+5.4

Monthly Depth Trend

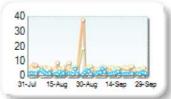


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	4.96	+0.52
2	XMAD	3.35	-2.51
3	AQEU	1.74	+0.62
4	TQEX	0.80	+0.13
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.27
8	AQXE	0.00	+0.00

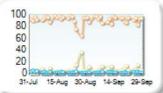
Best Prices Trend



#### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	90.98	-0.13
2	CEUX	6.62	+0.75
3	AQEU	1.42	-0.38
4	TQEX	0.08	+0.01
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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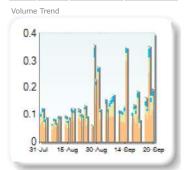
Spreads measure the bid to offer spread of the best visible orders in the book. The result is averaged over the stocks in the index and is based on measurements of the order books every 30 seconds. The value for the spread is quoted in basis points (0.01%).

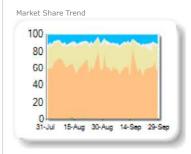
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

## CORP ACCIONA ENERGIAS RENOVABLES SA

# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	62.51%	-0.93
2	CEUX	25.06%	+0.94
3	AQEU	8.83%	+0.75
4	TQEX	3.27%	-0.24
5	BATE	0.26%	-0.48
6	TRQX	0.07%	-0.03
7	CHIX	0.00%	-0.02



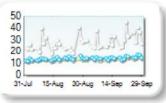


## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	13.65	+0.54
2	XMAD	13.82	+0.72
3	AQEU	14.43	+0.92
4	TQEX	29.88	+4.11

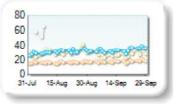
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	17.69	+1.38
2	CEUX	28.29	-2.07
3	AQEU	33.31	+2.76
4	TQEX	80.35	+13.72

Monthly Spread Trend

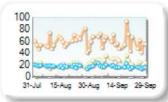


# **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	60.6	+2.0
2	CEUX	25.5	+5.5
3	AQEU	17.0	-0.6
4	TQEX	3.1	-0.2
5	BATE	2.3	-0.2

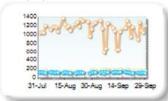
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,055.7	-121.3
2	CEUX	155.6	+33.9
3	AQEU	116.0	+3.7
4	TQEX	32.4	-3.4
5	BATE	3.3	-1.7

Monthly Depth Trend

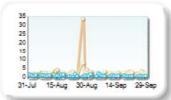


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	2.07	+0.61
2	XMAD	1.85	-0.71
3	AQEU	0.75	+0.14
4	TQEX	0.29	+0.18
5	BATE	0.12	-0.58
6	CHIX	0.00	+0.00
7	TRQX	0.00	0.00
8	AQXE	0.00	+0.00

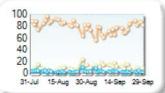
Best Prices Trend



#### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	74.86	-9.51
2	CEUX	11.55	+4.01
3	AQEU	2.91	-0.42
4	TQEX	0.01	+0.01
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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### 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

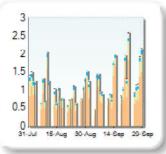
# Banco Bilbao Vizcaya Argentaria SA

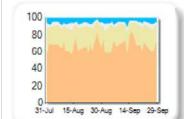
# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	68.80%	+0.66
2	CEUX	21.76%	+0.11
3	AQEU	5.03%	-0.75
4	TQEX	3.96%	+0.02
5	BATE	0.20%	-0.14
6	TRQX	0.17%	+0.03
7	AQXE	0.05%	+0.05
8	CHIX	0.02%	+0.02



Market Share Trend



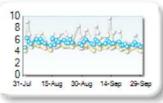


## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	4.63	-0.35
2	XMAD	4.79	-0.27
3	AQEU	5.43	-0.21
4	TQEX	6.57	-0.07

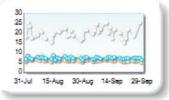
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	5.89	-0.14
2	CEUX	6.69	-0.51
3	AQEU	7.25	-0.09
4	TQEX	22.40	+2.26

Monthly Spread Trend

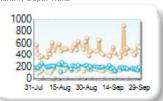


# **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	485.6	-23.0
2	AQEU	185.0	-24.2
3	CEUX	164.6	+11.6
4	TQEX	27.6	+0.1
5	BATE	3.3	+1.6

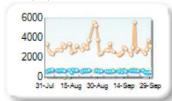
Monthly Depth Trend



### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	2,894.6	-274.9
2	CEUX	723.4	+40.5
3	AQEU	593.5	-54.9
4	TQEX	186.9	+4.5
5	BATE	7.9	-1.6

Monthly Depth Trend

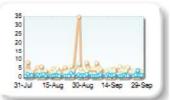


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	4.10	+0.40
2	XMAD	3.70	-1.49
3	AQEU	1.10	+0.17
4	TQEX	1.08	-0.18
5	BATE	0.04	-0.47
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

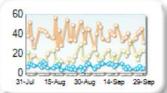
Best Prices Trend



### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	39.45	-1.31
2	CEUX	19.27	+4.11
3	AQEU	7.25	+0.46
4	TQEX	0.67	+0.05
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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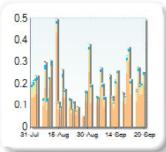
### 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

# Bankinter SA

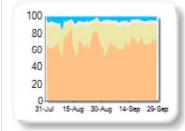
# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	69.71%	+1.77
2	CEUX	21.85%	-0.30
3	AQEU	4.25%	-1.14
4	TQEX	4.06%	-0.01
5	BATE	0.10%	-0.27
6	TRQX	0.03%	-0.03
7	CHIX	0.00%	-0.01





Market Share Trend

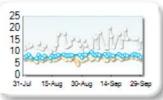


# **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	7.14	+0.38
2	CEUX	7.17	+0.42
3	AQEU	8.38	+0.46
4	TQEX	14.90	+2.04

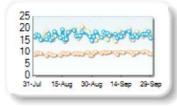
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	9.68	+0.64
2	CEUX	17.29	+0.32
3	AQEU	17.36	+0.49
4	TQEX	59.40	+0.49

Monthly Spread Trend

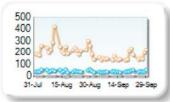


# **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	160.0	-70.1
2	AQEU	38.5	-4.6
3	CEUX	36.5	-3.0
4	TQEX	7.3	-1.1

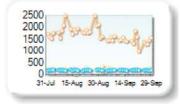
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,464.5	-399.5
2	CEUX	227.3	+2.9
3	AQEU	179.6	-3.0
4	TQEX	66.9	+5.2

Monthly Depth Trend

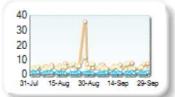


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	5.19	-1.55
2	CEUX	4.91	-0.49
3	AQEU	0.96	-0.16
4	TQEX	0.62	-0.25
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.23
8	AQXE	0.00	+0.00

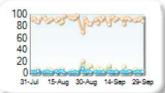
Best Prices Trend



### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	90.83	+0.19
2	CEUX	5.91	-0.09
3	AQEU	2.03	-0.22
4	TQEX	0.06	+0.02
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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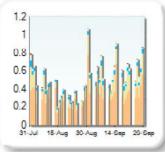
### 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

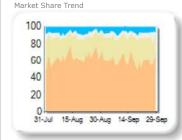
# CaixaBank

# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	59.88%	-4.17
2	CEUX	27.67%	+3.04
3	AQEU	6.15%	-0.05
4	TQEX	5.99%	+1.51
5	BATE	0.16%	-0.37
6	TRQX	0.12%	+0.01
7	CHIX	0.02%	+0.02
8	AQXE	0.00%	+0.00





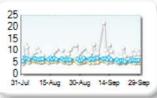


## **Spreads**

#### At touch

Ran	k Venue	Spread (bps)	Change
1	CEUX	5.20	-0.21
2	XMAD	5.28	-0.08
3	AQEU	6.07	-0.13
4	TQEX	9.84	+0.60

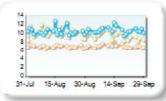
Monthly Spread Trend



### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	7.07	+0.16
2	CEUX	9.43	-0.68
3	AQEU	10.68	+0.26
4	TQEX	53.65	+0.23

Monthly Spread Trend

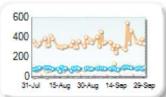


# **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	353.3	+12.9
2	CEUX	94.5	+17.0
3	AQEU	85.7	+3.6
4	TQEX	17.7	+3.3
5	BATE	1.9	+0.4

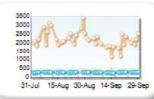
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,988.8	-385.7
2	CEUX	360.0	+19.4
3	AQEU	287.0	-3.0
4	TQEX	70.2	+4.5
5	BATE	5.1	-5.8
6	CHIX	3.1	+0.1

Monthly Depth Trend

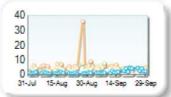


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	4.80	-1.81
2	CEUX	3.98	+0.16
3	AQEU	2.32	+2.18
4	TQEX	0.76	-0.36
5	BATE	0.02	-0.80
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

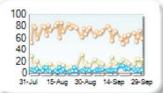
Best Prices Trend



### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	66.05	-8.42
2	CEUX	18.48	+5.15
3	AQEU	6.70	+1.01
4	TQEX	0.42	+0.16
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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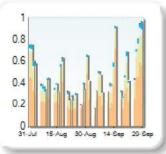
### 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

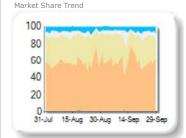
# Cellnex Telecom SAU

# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	59.34%	+1.63
2	CEUX	29.18%	-1.80
3	TQEX	6.07%	+0.82
4	AQEU	4.99%	-0.06
5	BATE	0.34%	-0.38
6	TRQX	0.06%	-0.12
7	CHIX	0.01%	-0.05
8	AQXE	0.00%	-0.03





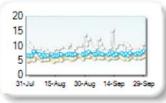


## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	5.91	+0.40
2	XMAD	6.21	+0.42
3	AQEU	7.17	+0.39
4	TQEX	10.11	+0.85

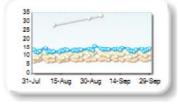
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	7.93	+0.29
2	CEUX	10.79	+0.71
3	AQEU	13.79	+0.75
4	TQEX	65.34	+5.62

Monthly Spread Trend

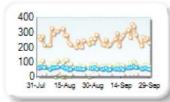


# **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	260.9	+5.9
2	CEUX	75.6	-7.2
3	AQEU	55.2	-1.5
4	TQEX	17.6	-2.1
5	BATE	1.7	-0.3

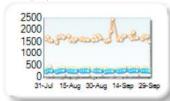
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,709.4	+79.9
2	CEUX	344.1	-8.8
3	AQEU	261.1	+2.1
4	TQEX	76.4	+2.0
5	BATE	6.0	-4.4

Monthly Depth Trend

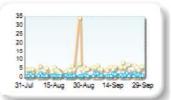


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	5.64	+1.52
2	XMAD	3.84	-0.45
3	AQEU	1.20	+0.54
4	TQEX	1.01	+0.31
5	BATE	0.03	-0.50
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

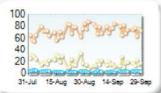
Best Prices Trend



### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	75.37	+5.11
2	CEUX	16.17	-4.37
3	AQEU	2.78	-0.29
4	TQEX	0.52	-0.22
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.02
8	AQXE	0.00	+0.00

Best Prices Trend



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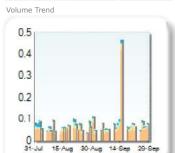
Spreads measure the bid to offer spread of the best visible orders in the book. The result is averaged over the stocks in the index and is based on measurements of the order books every 30 seconds. The value for the spread is quoted in basis points (0.01%).

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	71.96%	+9.36
2	CEUX	16.68%	-4.28
3	AQEU	8.28%	-4.64
4	TQEX	3.08%	-0.34
5	BATE	0.00%	-0.10

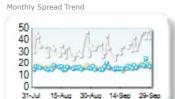




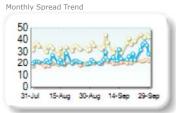
## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	16.67	+0.11
2	AQEU	17.14	+1.01
3	CEUX	17.56	+0.72
4	TQEX	35.79	+3.07



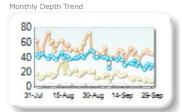
Rank	Venue	Spread (bps)	Change
1	XMAD	21.61	+1.40
2	AQEU	26.73	+4.86
3	CEUX	37.02	+4.15



## **Book Depths**

### 10BPS Depth (top of book)

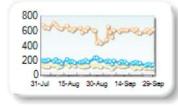
Rank	Venue	Depth (1K EUR)	Change
1	XMAD	44.8	-9.1
2	AQEU	33.0	-9.0
3	CEUX	12.3	-6.3
4	TQEX	2.2	-0.6
5	BATE	0.0	-0.1



## 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	584.4	-32.9
2	AQEU	164.3	-26.0
3	CEUX	106.1	-18.5
4	TQEX	23.0	-1.4
5	BATE	0.0	-0.2

Monthly Depth Trend

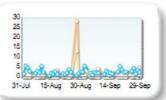


# **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	AQEU	2.74	+0.85
2	XMAD	2.22	-0.47
3	CEUX	1.79	+0.17
4	TQEX	0.21	-0.02
5	CHIX	0.00	+0.00
6	BATE	0.00	-0.04

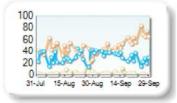
Best Prices Trend



#### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	54.97	+13.87
2	AQEU	31.15	+0.65
3	CEUX	2.84	-0.94
4	TQEX	0.10	-0.03
5	CHIX	0.00	+0.00
6	BATE	0.00	+0.00

Best Prices Trend



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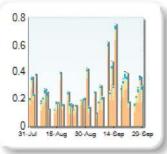
### 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

# Endesa SA

# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	68.07%	-0.98
2	CEUX	21.82%	+1.18
3	AQEU	5.55%	-0.70
4	TQEX	4.42%	+0.92
5	BATE	0.09%	-0.35
6	TRQX	0.03%	-0.08
7	CHIX	0.01%	+0.00
8	AQXE	0.00%	0.00





100 80 60 40

15-Aug 30-Aug 14-Sep 29-Sep

Market Share Trend

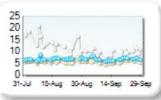
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## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	5.66	-0.08
2	XMAD	6.14	+0.09
3	AQEU	6.68	-0.07
4	TQEX	9.62	-5.41

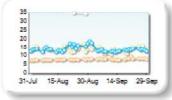
Monthly Spread Trend



### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	8.09	+0.48
2	AQEU	13.31	-1.10
3	CEUX	13.43	-0.42
4	TQEX	55.50	-13.46

Monthly Spread Trend

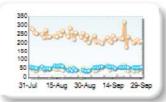


## **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	219.5	-31.2
2	AQEU	56.3	+5.7
3	CEUX	50.9	+2.7
4	TQEX	11.5	+2.8
5	BATE	2.6	+0.5

Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,486.3	-138.7
2	CEUX	249.8	+4.7
3	AQEU	222.3	+10.2
4	TQEX	70.7	+4.6
5	BATE	5.1	-5.1

Monthly Depth Trend



## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	6.14	+0.79
2	XMAD	3.31	-1.95
3	AQEU	1.71	+0.31
4	TQEX	0.94	+0.19
5	BATE	0.07	-0.47
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

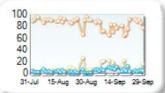
Best Prices Trend



#### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	80.60	-9.07
2	CEUX	10.85	+4.49
3	AQEU	6.43	+3.38
4	TQEX	0.13	+0.07
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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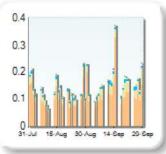
### 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

# **Enagas SA**

# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	70.42%	-3.06
2	CEUX	20.55%	+3.52
3	AQEU	5.41%	-0.09
4	TQEX	3.48%	+0.09
5	BATE	0.12%	-0.40
6	TRQX	0.01%	-0.05
7	AQXE	0.00%	+0.00
8	CHIX	0.00%	+0.00





Market Share Trend

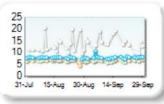


## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	6.48	-0.15
2	XMAD	6.49	+0.02
3	AQEU	7.79	+0.14
4	TQEX	17.08	+2.44

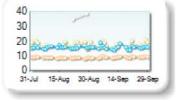
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	8.89	+0.37
2	AQEU	15.54	+0.01
3	CEUX	17.37	-0.14
4	TQEX	69.91	+8.35

Monthly Spread Trend

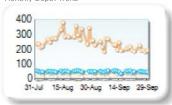


# **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	215.4	-65.0
2	AQEU	49.4	-0.7
3	CEUX	39.4	-0.1
4	TQEX	7.1	-2.0
5	BATE	1.3	+0.6

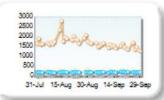
Monthly Depth Trend



### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,518.2	-341.9
2	CEUX	209.9	-9.7
3	AQEU	199.9	+5.6
4	TQEX	60.5	-7.6
5	BATE	5.1	-0.9

Monthly Depth Trend



## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	5.03	-1.77
2	CEUX	4.58	+0.54
3	AQEU	1.33	+0.15
4	TQEX	0.66	+0.21
5	BATE	0.21	-0.96
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

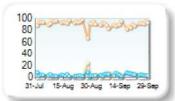
Best Prices Trend



### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	89.24	-2.91
2	CEUX	4.92	+1.71
3	AQEU	4.78	+1.19
4	TQEX	0.06	+0.02
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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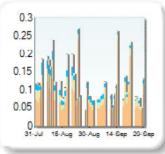
### 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

# FLUIDRA SA

# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	67.00%	+5.60
2	CEUX	20.13%	+1.47
3	AQEU	6.86%	-3.76
4	TQEX	5.86%	-2.93
5	CHIX	0.10%	-0.02
6	BATE	0.04%	-0.26
7	TRQX	0.02%	-0.10
8	AQXE	0.00%	0.00





Market Share Trend

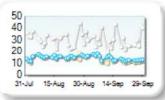


## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	12.84	-1.79
2	CEUX	12.92	-1.97
3	AQEU	13.93	-1.10
4	TQEX	29.51	-1.14

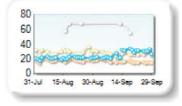
Monthly Spread Trend



### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	15.94	-1.17
2	AQEU	26.88	+6.11
3	CEUX	27.19	-1.17
4	TQEX	64.84	-7.64

Monthly Spread Trend

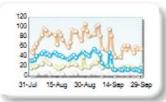


## **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	65.5	-14.6
2	AQEU	25.5	-15.6
3	CEUX	19.1	-3.7
4	TQEX	3.1	-1.5

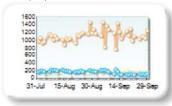
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,153.8	+61.6
2	CEUX	151.9	+8.8
3	AQEU	140.9	-50.7
4	TQEX	32.4	-0.2

Monthly Depth Trend

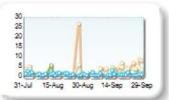


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	3.57	+0.93
2	CEUX	3.16	+1.68
3	AQEU	1.13	-0.38
4	TQEX	0.27	+0.07
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.37
8	AQXE	0.00	+0.00

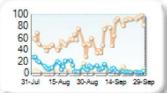
Best Prices Trend



### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	75.12	+23.00
2	AQEU	5.49	-7.77
3	CEUX	4.21	-0.18
4	TQEX	0.09	-0.25
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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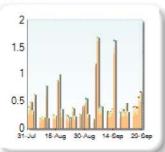
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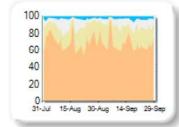
# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	75.61%	+0.01
2	CEUX	15.02%	-0.42
3	TQEX	6.69%	+0.50
4	AQEU	2.14%	-0.01
5	ENXT	0.27%	-0.02
6	BATE	0.18%	-0.12
7	TRQX	0.07%	+0.03
8	CHIX	0.03%	+0.03
9	AQXE	0.00%	0.00

Volume Trend



Market Share Trend

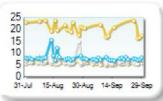


# **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	5.45	-0.30
2	XMAD	5.81	-0.33
3	TQEX	6.51	-0.79
4	AQEU	7.35	-0.87
5	ENXT	24.28	+0.73

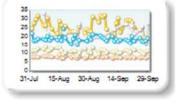
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	7.80	-0.18
2	CEUX	11.24	-0.23
3	AQEU	18.39	-0.33
4	TQEX	24.46	-4.07
5	ENXT	26.18	+0.47

Monthly Spread Trend



## **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	263.9	+20.7
2	CEUX	66.0	-0.1
3	ENXT	35.8	+0.5
4	AQEU	32.2	+1.6
5	TQEX	27.6	-0.1
6	BATE	3.1	+1.0

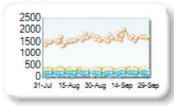
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,694.6	+99.2
2	ENXT	330.4	+5.2
3	CEUX	297.0	+19.9
4	AQEU	177.7	+3.9
5	TQEX	102.1	+19.5
6	BATE	5.6	-1.7

Monthly Depth Trend

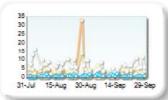


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	TQEX	5.46	-2.14
2	CEUX	3.78	-0.23
3	XMAD	2.56	-1.42
4	AQEU	0.75	+0.37
5	BATE	0.04	-0.30
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

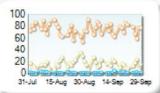
Best Prices Trend



#### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	75.85	+2.12
2	CEUX	15.35	-0.96
3	TQEX	1.56	-0.58
4	AQEU	1.06	+0.17
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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

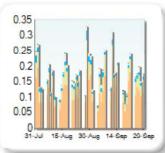
### 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

# **GRIFOLS CLASE A**

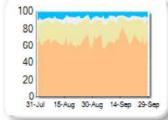
# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	67.70%	+3.17
2	CEUX	21.88%	-1.23
3	TQEX	5.17%	-0.29
4	AQEU	5.11%	-1.43
5	TRQX	0.07%	+0.02
6	BATE	0.06%	-0.25
7	CHIX	0.01%	+0.01
8	AQXE	0.00%	0.00





Market Share Trend

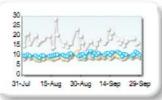


## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	9.04	+0.34
2	CEUX	9.14	+0.44
3	AQEU	10.55	+0.70
4	TQEX	17.12	-0.89

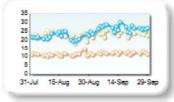
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	12.11	+0.80
2	CEUX	23.72	+1.11
3	AQEU	26.73	+4.66
4	TQEX	85.61	+3.14

Monthly Spread Trend

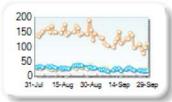


# **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	117.3	-34.9
2	CEUX	24.5	-3.2
3	AQEU	21.6	-9.0
4	TQEX	5.8	0.0

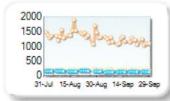
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,187.9	-223.4
2	CEUX	185.1	-7.0
3	AQEU	127.6	-21.9
4	TQEX	56.5	-0.4
5	BATE	0.5	-3.0

Monthly Depth Trend

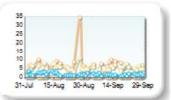


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	5.99	-0.38
2	CEUX	5.01	-0.39
3	AQEU	1.46	-0.29
4	TQEX	0.80	-0.31
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.22
8	AQXE	0.00	+0.00

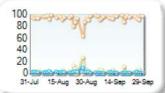
Best Prices Trend



### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	95.06	+3.02
2	CEUX	3.42	-1.24
3	AQEU	1.00	-1.43
4	TQEX	0.11	+0.01
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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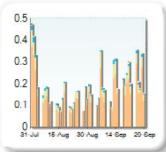
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# International Consolidated Airlines Group SA

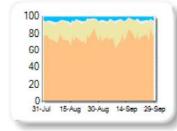
# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	76.45%	+0.65
2	CEUX	17.92%	+0.04
3	AQEU	3.57%	-0.79
4	TQEX	2.01%	+0.16
5	TRQX	0.03%	-0.02
6	BATE	0.02%	-0.04
7	AQXE	0.00%	+0.00





Market Share Trend

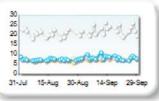


# **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	7.56	+0.70
2	CEUX	8.00	+0.56
3	AQEU	8.25	+0.93
4	TQEX	22.41	-0.39

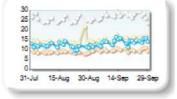
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	9.84	+0.99
2	AQEU	14.17	+2.04
3	CEUX	15.78	+1.18
4	TQEX	27.29	-0.94

Monthly Spread Trend

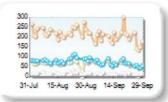


## **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	199.5	-28.1
2	AQEU	67.3	-13.8
3	CEUX	64.4	-4.5
4	TQEX	14.0	-2.7
5	BATE	9.4	+0.9

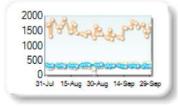
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,490.7	-61.8
2	CEUX	375.8	+15.5
3	AQEU	310.7	-10.8
4	TQEX	304.7	+37.0
5	BATE	8.1	+0.6

Monthly Depth Trend

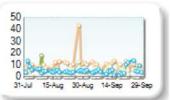


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	9.28	+0.08
2	AQEU	5.41	-0.55
3	CEUX	5.39	-0.15
4	TQEX	0.64	+0.40
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-1.13
8	AQXE	0.00	+0.00

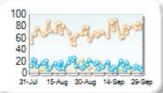
Best Prices Trend



### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	74.10	+4.17
2	AQEU	12.02	-3.69
3	CEUX	8.47	+1.05
4	TQEX	0.03	+0.01
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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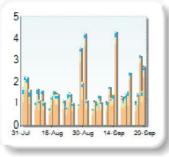
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# Iberdrola SA

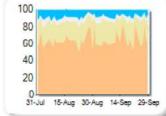
# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	71.00%	+3.71
2	CEUX	18.90%	-0.84
3	AQEU	5.98%	-1.51
4	TQEX	3.97%	-0.91
5	BATE	0.11%	-0.34
6	TRQX	0.04%	-0.12
7	CHIX	0.01%	+0.00
8	AQXE	0.00%	0.00





Market Share Trend



## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	6.53	+0.28
2	XMAD	6.71	+0.47
3	AQEU	6.96	+0.50
4	TQEX	7.27	+0.17

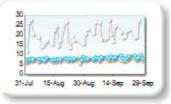
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	7.32	+0.59
2	CEUX	7.90	+0.14
3	AQEU	8.50	+0.78
4	TQEX	22.94	+3.67

Monthly Spread Trend

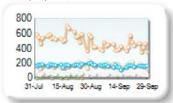


# **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	422.6	-121.1
2	CEUX	168.2	+4.3
3	AQEU	155.3	-14.4
4	TQEX	42.9	-9.3
5	BATE	4.2	-1.3

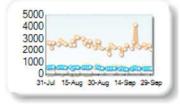
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	2,335.7	-332.0
2	CEUX	574.5	-6.4
3	AQEU	476.3	-90.3
4	TQEX	123.7	-38.8
5	BATE	9.8	-6.3

Monthly Depth Trend



## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	1.35	+0.87
2	XMAD	1.10	-0.67
3	AQEU	0.76	-0.20
4	TQEX	0.58	+0.12
5	BATE	0.09	-0.70
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

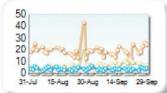
Best Prices Trend



### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	18.87	-1.01
2	CEUX	7.55	+1.43
3	AQEU	3.76	-0.18
4	TQEX	0.65	-0.21
5	BATE	0.00	-0.30
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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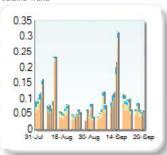
### 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

# Indra Sistemas SA

# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	64.05%	-3.33
2	CEUX	20.71%	+2.79
3	AQEU	9.72%	+0.07
4	TQEX	5.48%	+0.80
5	BATE	0.02%	-0.35
6	TRQX	0.02%	+0.02





Market Share Trend

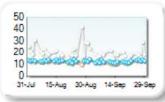


## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	11.73	-0.48
2	CEUX	11.98	-0.73
3	AQEU	12.29	-0.45
4	TQEX	18.38	-3.20

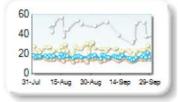
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	14.18	-0.44
2	AQEU	16.83	-0.46
3	CEUX	23.38	-2.06
4	TQEX	44.98	-4.75

Monthly Spread Trend

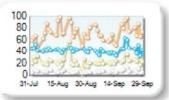


## **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	73.1	+0.7
2	AQEU	42.5	-0.5
3	CEUX	23.5	+0.6
4	TQEX	7.4	+0.6

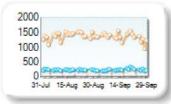
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,355.2	-43.5
2	AQEU	232.6	+6.2
3	CEUX	172.6	-2.3
4	TQEX	59.4	+7.0

Monthly Depth Trend

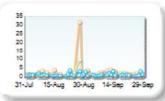


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	2.19	-0.49
2	AQEU	1.04	-0.06
3	CEUX	0.95	-0.30
4	TQEX	0.23	+0.04
5	TRQX	0.00	+0.00
6	BATE	0.00	-0.30
7	AQXE	0.00	+0.00

Best Prices Trend



### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	49.92	+4.19
2	AQEU	16.88	-1.37
3	CEUX	2.81	-1.06
4	TQEX	0.24	+0.03
5	TRQX	0.00	+0.00
6	BATE	0.00	0.00
7	AQXE	0.00	+0.00

Best Prices Trend



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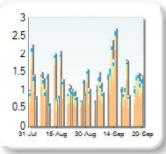
### 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

# INDITEX

# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	61.71%	-2.96
2	CEUX	24.99%	+1.51
3	AQEU	6.70%	+0.60
4	TQEX	6.22%	+1.26
5	BATE	0.26%	-0.37
6	TRQX	0.10%	-0.01
7	CHIX	0.01%	-0.02
8	AQXE	0.00%	-0.02







15-Aug 30-Aug 14-Sep 29-Sep

Market Share Trend

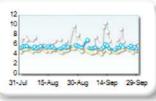
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## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	4.69	-0.20
2	XMAD	4.88	-0.25
3	AQEU	5.52	0.00
4	TQEX	6.91	+0.09

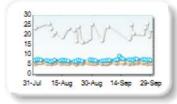
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	5.92	+0.07
2	CEUX	6.80	-0.09
3	AQEU	7.54	+0.42
4	TQEX	28.88	+3.05

Monthly Spread Trend

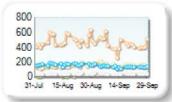


# **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	437.7	-53.3
2	CEUX	156.5	+12.9
3	AQEU	132.8	-28.8
4	TQEX	35.4	+0.4
5	BATE	3.5	+1.3

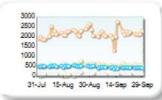
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	2,115.3	-79.8
2	CEUX	557.7	+12.6
3	AQEU	431.0	-68.2
4	TQEX	111.6	-2.6
5	BATE	9.7	-5.6

Monthly Depth Trend

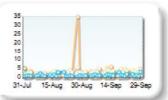


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	3.43	+1.30
2	XMAD	2.97	-0.68
3	AQEU	1.22	+0.02
4	TQEX	0.80	-0.23
5	BATE	0.05	-0.75
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

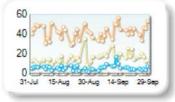
Best Prices Trend



### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	42.91	+1.45
2	CEUX	18.30	+5.28
3	AQEU	6.29	+1.02
4	TQEX	1.04	+0.29
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.23
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%).

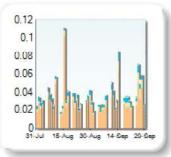
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

# Cia de Distribucion Integral Logista Holdings SAU

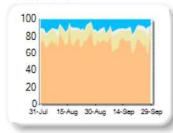
# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	71.65%	-4.84
2	CEUX	14.13%	+2.36
3	AQEU	10.28%	+1.28
4	TQEX	3.87%	+1.29
5	BATE	0.05%	-0.11
6	TRQX	0.01%	+0.01





Market Share Trend



# **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	13.32	+0.69
2	AQEU	14.48	+0.99
3	CEUX	15.07	+0.43
4	TQEX	29.50	+1.13

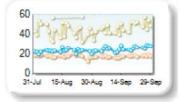
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	17.29	-0.17
2	AQEU	25.62	+2.67
3	CEUX	47.34	+4.55
4	TQEX	79.23	+14.40

Monthly Spread Trend

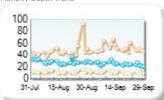


# **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	51.7	+5.9
2	AQEU	25.2	-3.3
3	CEUX	11.3	-0.8
4	TQEX	3.1	+0.1
5	BATE	1.5	-0.1

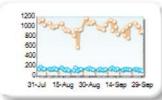
Monthly Depth Trend



### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	974.1	-24.5
2	AQEU	135.9	-8.8
3	CEUX	73.4	-9.0
4	TQEX	27.6	-5.8
5	BATE	2.6	-0.1

Monthly Depth Trend



## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	3.98	-1.59
2	AQEU	1.52	+0.02
3	CEUX	0.57	-0.07
4	TQEX	0.17	-0.04
5	BATE	0.00	-0.22
6	TRQX	0.00	+0.00

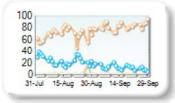
Best Prices Trend



#### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	82.38	+13.23
2	AQEU	12.45	-11.47
3	CEUX	0.39	-1.24
4	TQEX	0.01	-0.22
5	TRQX	0.00	+0.00
6	BATE	0.00	+0.00

Best Prices Trend



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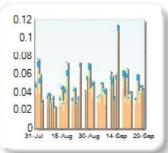
### 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

# Mapfre SA

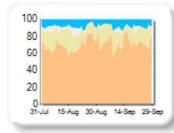
# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	73.11%	+2.57
2	CEUX	15.99%	-0.97
3	AQEU	7.85%	-0.13
4	TQEX	2.71%	-1.36
5	TRQX	0.24%	+0.08
6	BATE	0.10%	-0.19





Market Share Trend

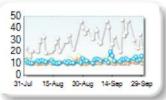


## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	10.60	+0.11
2	CEUX	13.08	+0.98
3	AQEU	13.34	+2.12
4	TQEX	32.89	+3.50

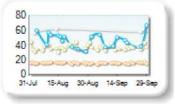
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	15.42	-0.12
2	CEUX	36.92	-0.20
3	AQEU	54.42	+3.14
4	TQEX	60.12	+0.62

Monthly Spread Trend

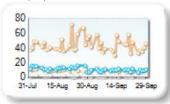


## **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	41.9	-3.6
2	AQEU	9.3	-2.5
3	CEUX	7.6	-1.2
4	TQEX	1.1	-0.7

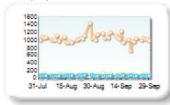
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,047.3	-2.9
2	CEUX	106.7	+6.5
3	AQEU	59.5	-4.1
4	TQEX	31.6	+3.7

Monthly Depth Trend

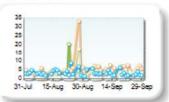


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	5.73	-0.09
2	AQEU	3.05	-0.60
3	CEUX	2.38	-0.39
4	TQEX	0.15	-0.26
5	TRQX	0.00	+0.00
6	BATE	0.00	-1.29

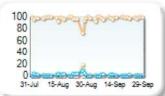
Best Prices Trend



#### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	97.92	+1.58
2	AQEU	0.88	-1.17
3	CEUX	0.83	-0.67
4	TRQX	0.00	+0.00
5	BATE	0.00	+0.00
6	TQEX	0.00	-0.01

Best Prices Trend



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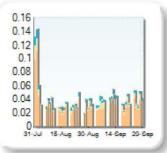
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## MELIA HOTELS INTERNATIONAL SA

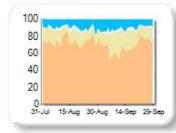
# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	68.41%	-5.70
2	CEUX	18.93%	+5.03
3	AQEU	9.95%	+0.27
4	TQEX	2.68%	+0.47
5	BATE	0.03%	-0.08
6	CHIX	0.00%	+0.00





Market Share Trend

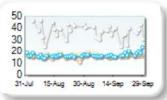


# **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	15.37	+0.58
2	CEUX	16.89	+0.07
3	AQEU	17.14	+1.02
4	TQEX	36.39	-8.04

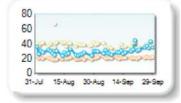
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	20.58	+0.86
2	AQEU	31.20	+3.76
3	CEUX	36.70	-2.45

Monthly Spread Trend

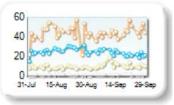


## **Book Depths**

#### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	44.6	+1.1
2	AQEU	23.1	-2.5
3	CEUX	10.7	+1.7
4	TQEX	1.4	+0.2

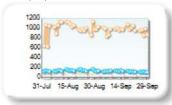
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	969.1	-25.6
2	AQEU	124.2	-17.0
3	CEUX	116.9	+12.0
4	TQEX	27.2	+5.2

Monthly Depth Trend

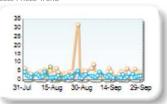


### **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	4.40	-2.06
2	AQEU	1.96	-0.03
3	CEUX	0.90	-0.09
4	TQEX	0.16	-0.13
5	CHIX	0.00	+0.00
6	BATE	0.00	-0.49

Best Prices Trend



#### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	79.01	+4.54
2	AQEU	16.41	-3.29
3	CEUX	1.55	+0.69
4	CHIX	0.00	+0.00
5	BATE	0.00	+0.00
6	TQEX	0.00	0.00

Best Prices Trend



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# Merlin Properties Socimi SA

# **Market Share**

#### Market Share Change Rank Venue 1 XMAD 65.15% +3.89 2 CEUX -4.15 20.76% 3 AQEU 8.13% -0.90 4 TQEX 5.69% +1.06 TRQX +0.14 0.15% -0.01 6 0.10% BATE -0.03

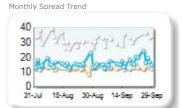




# **Spreads**

#### At touch

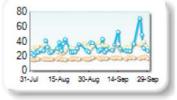
Rank	Venue	Spread (bps)	Change
1	XMAD	12.72	+0.46
2	CEUX	13.06	+0.37
3	AQEU	16.39	+1.24
4	TQEX	37.32	+3.47
5	ENXT	265.11	+25.93



### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	17.12	+1.51
2	CEUX	33.57	+3.53
3	AQEU	36.89	+7.55
4	ENXT	421.74	+0.08

Monthly Spread Trend



## **Book Depths**

#### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	51.1	-21.4
2	AQEU	18.9	-2.5
3	CEUX	13.4	-5.7
4	TQEX	2.0	-0.5
5	ENXT	0.1	+0.0

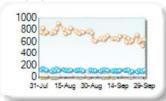
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	645.7	-126.7
2	AQEU	111.0	-8.4
3	CEUX	108.2	-10.4
4	TQEX	22.1	-2.4
5	ENXT	2.0	+0.0

Monthly Depth Trend

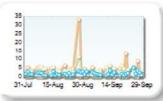


### **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	4.00	-0.06
2	CEUX	3.40	-0.39
3	AQEU	1.92	+0.47
4	TQEX	0.69	-0.07
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.05

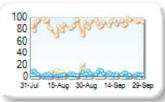
Best Prices Trend



### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	92.17	+6.27
2	AQEU	5.08	+0.71
3	CEUX	1.79	-3.45
4	TQEX	0.01	-0.01
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00

Best Prices Trend



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## 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

# ARCELORMITTAL SA

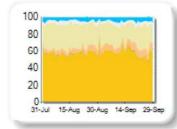
# **Market Share**

Rank	Venue	Market Share	Change
1	ENXT	60.99%	+1.82
2	CEUX	23.54%	-4.03
3	XMAD	7.23%	+1.82
4	AQEU	4.29%	+0.61
5	TQEX	3.85%	+0.08
6	TRQX	0.08%	-0.10
7	BATE	0.02%	-0.18
8	AQXE	0.00%	0.00
9	CHIX	0.00%	-0.01

Volume Trend



Market Share Trend

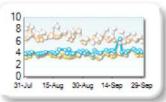


## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	ENXT	3.71	+0.11
2	CEUX	3.99	+0.04
3	AQEU	4.39	+0.27
4	XMAD	6.34	-0.40
5	TQEX	6.94	-0.62

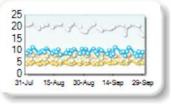
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	ENXT	4.85	+0.12
2	CEUX	6.91	+0.01
3	XMAD	7.90	-0.26
4	AQEU	9.23	-0.37
5	TQEX	20.48	-0.15

Monthly Spread Trend

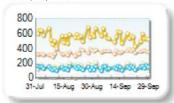


## **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	ENXT	555.5	-0.6
2	XMAD	358.8	+26.1
3	CEUX	149.0	-3.4
4	AQEU	136.8	+8.2
5	TQEX	27.0	+3.7

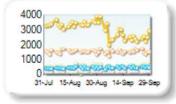
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	ENXT	2,629.4	-752.9
2	XMAD	1,504.5	-4.8
3	CEUX	534.4	+5.6
4	AQEU	455.2	+37.0
5	TQEX	213.6	+6.5

Monthly Depth Trend

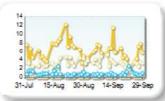


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	ENXT	5.89	-0.65
2	CEUX	3.23	+0.28
3	TQEX	0.80	-0.12
4	AQEU	0.75	+0.02
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.15
8	AQXE	0.00	+0.00

Best Prices Trend



### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	ENXT	67.15	+4.80
2	CEUX	14.36	-2.30
3	AQEU	1.70	+0.29
4	TQEX	0.17	+0.03
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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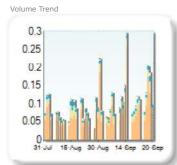
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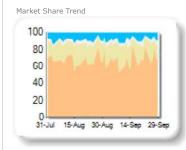
### 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

# Naturgy Energy Group SA

# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	70.65%	+2.91
2	CEUX	17.58%	-2.05
3	AQEU	6.94%	-1.09
4	TQEX	4.62%	+0.58
5	BATE	0.11%	-0.36
6	TRQX	0.09%	+0.00
7	CHIX	0.02%	+0.02



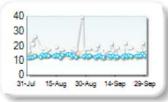


# **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	12.10	-0.37
2	XMAD	12.58	-0.32
3	AQEU	12.69	-0.08
4	TQEX	17.69	-1.22

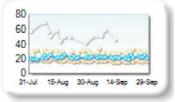
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	15.98	-0.90
2	AQEU	21.63	+0.22
3	CEUX	27.78	+0.66
4	TQEX	51.36	-1.55

Monthly Spread Trend

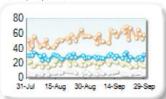


## **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	57.6	+7.5
2	AQEU	27.7	-0.3
3	CEUX	18.8	-1.2
4	TQEX	6.0	-0.7
5	BATE	1.2	-1.3

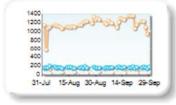
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,206.5	+70.8
2	AQEU	162.8	-0.2
3	CEUX	132.4	-10.6
4	TQEX	42.5	-2.3
5	BATE	2.4	-2.3

Monthly Depth Trend

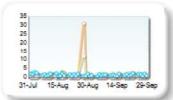


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	1.60	-0.15
2	AQEU	1.17	+0.06
3	XMAD	1.12	-1.32
4	TQEX	0.56	+0.17
5	BATE	0.13	-0.47
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

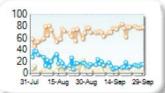
Best Prices Trend



#### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	74.10	+8.17
2	AQEU	14.07	-6.46
3	CEUX	4.31	-2.10
4	TQEX	0.13	-0.02
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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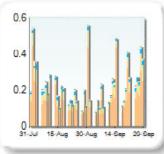
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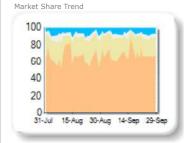
## RED ELECTRICA CORPORACION SA RED ELECTRICA

# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	70.03%	+1.91
2	CEUX	20.10%	-0.64
3	AQEU	5.75%	-0.17
4	TQEX	3.95%	-0.79
5	BATE	0.11%	-0.34
6	CHIX	0.04%	+0.03
7	TRQX	0.03%	0.00
8	AQXE	0.00%	+0.00





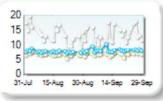


# **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	6.64	+0.12
2	XMAD	6.89	+0.19
3	AQEU	8.05	+0.53
4	TQEX	13.47	+0.27

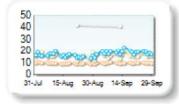
Monthly Spread Trend



### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	9.70	+0.32
2	CEUX	16.32	+0.58
3	AQEU	18.76	+2.76
4	TQEX	60.26	+2.73

Monthly Spread Trend

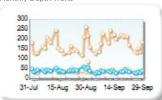


# **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	182.2	+14.9
2	CEUX	40.6	-2.1
3	AQEU	35.6	-7.8
4	TQEX	7.7	-2.0
5	BATE	1.4	+0.1

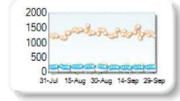
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,315.7	-27.2
2	CEUX	207.6	-1.3
3	AQEU	174.3	-15.5
4	TQEX	64.1	+1.2
5	BATE	3.2	-6.5

Monthly Depth Trend



## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	CEUX	4.27	-0.14
2	XMAD	3.75	-0.01
3	AQEU	1.17	+0.24
4	TQEX	0.85	+0.09
5	BATE	0.16	-0.76
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	85.66	+5.53
2	CEUX	10.06	-0.67
3	AQEU	3.35	-3.34
4	TQEX	0.09	-0.22
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.12
8	AQXE	0.00	+0.00

Best Prices Trend



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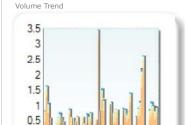
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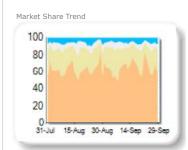
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

# Repsol YPF SA

# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	65.98%	-1.47
2	CEUX	22.90%	+1.84
3	TQEX	5.91%	+0.00
4	AQEU	4.98%	-0.21
5	BATE	0.15%	-0.14
6	TRQX	0.08%	-0.03
7	CHIX	0.00%	+0.00
8	AQXE	0.00%	+0.00



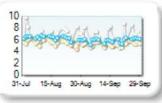


# **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	5.23	-0.38
2	XMAD	5.34	-0.39
3	AQEU	5.96	-0.39
4	TQEX	6.90	-0.30

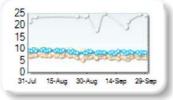
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	6.27	-0.62
2	CEUX	7.71	-1.36
3	AQEU	8.37	-0.61
4	TQEX	28.77	-2.24

Monthly Spread Trend

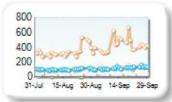


# **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	432.4	+94.0
2	CEUX	123.9	+28.8
3	AQEU	120.7	+21.5
4	TQEX	32.0	+3.3
5	BATE	4.2	+1.7

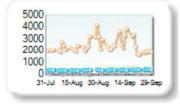
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	2,434.3	+66.1
2	CEUX	464.7	+87.8
3	AQEU	350.6	+27.3
4	TQEX	119.7	-3.2
5	BATE	8.7	+0.1

Monthly Depth Trend

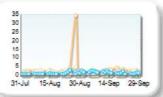


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	2.43	-1.22
2	CEUX	1.90	-0.24
3	AQEU	1.56	+0.54
4	TQEX	1.02	-0.15
5	BATE	0.05	-0.33
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

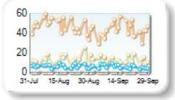
Best Prices Trend



### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	43.50	-4.22
2	CEUX	12.74	-0.05
3	AQEU	6.07	-0.44
4	TQEX	1.18	+0.31
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.02
8	AQXE	0.00	+0.00

Best Prices Trend



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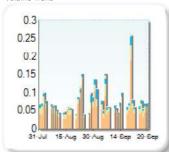
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## LABORAT FARMA ROVI

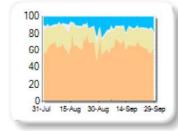
# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	64.30%	-2.81
2	CEUX	20.06%	+0.14
3	AQEU	12.75%	+3.10
4	TQEX	2.44%	-0.63
5	BATE	0.21%	+0.07
6	CHIX	0.20%	+0.20
7	TRQX	0.05%	-0.08





Market Share Trend

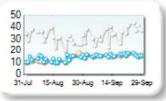


## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	15.67	+3.95
2	AQEU	15.85	+3.10
3	CEUX	16.13	+4.10
4	TQEX	36.46	+3.04

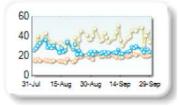
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	20.21	+4.12
2	AQEU	24.77	-2.66
3	CEUX	40.65	+5.45
4	TQEX	95.07	n/a

Monthly Spread Trend

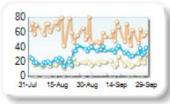


# **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	54.6	-8.9
2	AQEU	34.2	+9.4
3	CEUX	18.1	+0.9
4	TQEX	2.2	+0.3

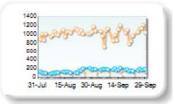
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,015.6	-6.6
2	AQEU	170.4	+46.7
3	CEUX	106.9	-5.0
4	TQEX	27.5	+3.1

Monthly Depth Trend

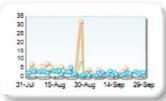


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	1.80	-3.19
2	AQEU	1.79	-1.39
3	CEUX	0.96	-2.09
4	TQEX	0.26	-0.27
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.06

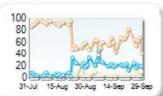
Best Prices Trend



### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	59.42	-20.66
2	AQEU	22.85	+12.07
3	CEUX	3.53	-0.30
4	CHIX	0.00	+0.00
5	TRQX	0.00	+0.00
6	BATE	0.00	+0.00
7	TQEX	0.00	+0.00

Best Prices Trend



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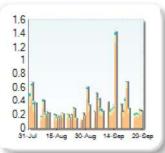
### 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

# Banco de Sabadell SA

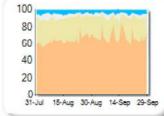
# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	73.09%	+8.98
2	CEUX	19.63%	-7.06
3	AQEU	3.69%	-0.97
4	TQEX	3.50%	-0.54
5	BATE	0.06%	-0.33
6	TRQX	0.03%	-0.07
7	AQXE	0.00%	+0.00
8	CHIX	0.00%	0.00





Market Share Trend

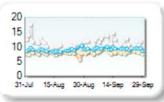


## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	8.07	+0.34
2	XMAD	8.10	+0.37
3	AQEU	9.30	+0.52
4	TQEX	11.74	+0.55

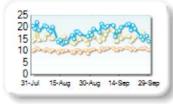
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	10.89	+0.75
2	CEUX	16.19	+0.90
3	AQEU	18.72	+1.20
4	TQEX	56.82	-0.07

Monthly Spread Trend

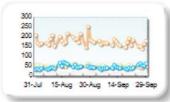


# **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	167.1	-17.6
2	CEUX	48.6	-2.8
3	AQEU	44.9	-1.3
4	TQEX	11.5	+0.0

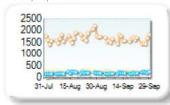
Monthly Depth Trend



### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,613.6	-90.4
2	CEUX	241.3	-4.8
3	AQEU	189.5	-1.3
4	TQEX	62.6	-1.9
5	BATE	0.0	-1.6

Monthly Depth Trend

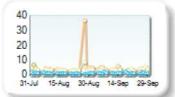


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	3.62	-1.21
2	CEUX	3.36	+0.65
3	AQEU	0.91	-0.01
4	TQEX	0.69	+0.16
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.36
8	AQXE	0.00	+0.00

Best Prices Trend



#### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	77.11	+1.26
2	CEUX	12.52	-0.23
3	AQEU	3.65	+0.41
4	TQEX	0.28	+0.12
5	BATE	0.00	-0.01
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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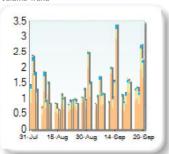
### 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

# Banco Santander SA

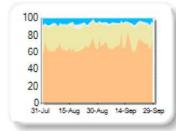
# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	71.24%	+3.92
2	CEUX	21.75%	-2.77
3	AQEU	4.62%	-0.99
4	TQEX	2.14%	-0.10
5	BATE	0.15%	-0.07
6	TRQX	0.06%	+0.01
7	CHIX	0.02%	+0.01
8	ENXT	0.02%	-0.02
9	AQXE	0.00%	+0.00

Volume Trend



Market Share Trend

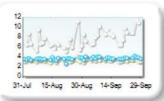


## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	CEUX	3.28	+0.11
2	XMAD	3.34	+0.02
3	AQEU	3.75	+0.24
4	TQEX	9.05	+2.12
5	ENXT	138.83	+24.86

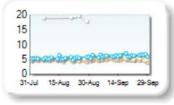
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	4.74	+0.12
2	CEUX	5.55	+0.25
3	AQEU	6.15	+0.84
4	TQEX	36.25	+15.58
5	ENXT	166.64	+4.03

Monthly Spread Trend

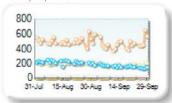


# **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	468.9	-32.0
2	CEUX	177.8	-17.3
3	AQEU	153.5	-56.8
4	TQEX	16.9	-4.3
5	BATE	2.1	+0.1
6	ENXT	0.9	+0.1

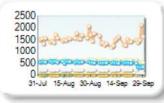
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,473.4	-89.7
2	CEUX	599.0	-17.5
3	AQEU	471.1	-71.7
4	TQEX	186.2	-25.3
5	ENXT	10.0	-5.5
6	BATE	9.7	+0.9

Monthly Depth Trend

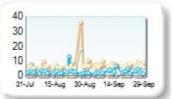


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	6.66	+0.66
2	CEUX	6.48	+0.59
3	AQEU	2.57	-0.54
4	TQEX	0.77	-0.22
5	BATE	0.02	-0.66
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

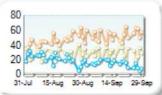
Best Prices Trend



#### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	53.66	+7.14
2	CEUX	28.77	+1.84
3	AQEU	13.98	-7.14
4	TQEX	0.03	-0.07
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.02
8	AQXE	0.00	+0.00

Best Prices Trend



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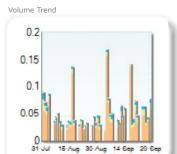
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

### 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

# Sacyr Vallehermoso SA

# **Market Share**

			_
Rank	Venue	Market Share	Change
1	XMAD	76.93%	+2.28
2	CEUX	12.95%	-0.19
3	AQEU	6.85%	-1.76
4	TQEX	3.17%	-0.12
5	BATE	0.06%	-0.15
6	TRQX	0.04%	-0.07
7	CHIX	0.00%	+0.00



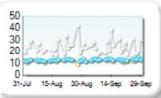


## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	12.05	+0.22
2	AQEU	12.91	+0.61
3	CEUX	12.92	+0.42
4	TQEX	23.82	+0.06

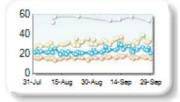
Monthly Spread Trend



## 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	16.66	+0.80
2	AQEU	24.85	+3.28
3	CEUX	32.90	+2.31
4	TQEX	61.60	-4.22

Monthly Spread Trend

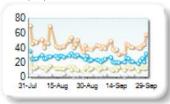


## **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	41.1	-5.2
2	AQEU	22.4	-4.4
3	CEUX	11.6	-1.1
4	TQEX	2.9	-0.1

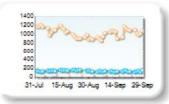
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,014.3	-29.0
2	AQEU	128.7	-16.4
3	CEUX	123.0	-9.1
4	TQEX	37.6	+1.0

Monthly Depth Trend

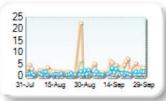


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	3.79	+1.32
2	AQEU	1.41	+0.28
3	CEUX	0.93	-0.12
4	TQEX	0.26	-0.07
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.29

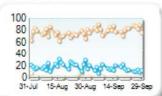
Best Prices Trend



### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	81.47	+7.28
2	AQEU	14.78	-5.24
3	CEUX	1.20	-0.33
4	TQEX	0.02	-0.08
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00

Best Prices Trend



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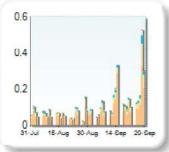
### 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

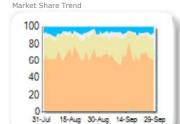
# SOLARIA ENERGIA Y

# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	66.36%	-0.41
2	CEUX	22.48%	+0.40
3	AQEU	6.60%	-0.26
4	TQEX	4.26%	+0.31
5	TRQX	0.21%	+0.13
6	BATE	0.07%	-0.21
7	CHIX	0.03%	+0.03
8	AQXE	0.00%	+0.00







## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	11.18	+0.68
2	CEUX	11.51	+0.41
3	AQEU	12.79	+1.68
4	TQEX	51.21	+7.33

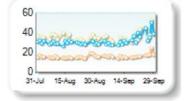
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	16.16	+0.92
2	AQEU	33.34	+3.28
3	CEUX	35.67	+1.07

Monthly Spread Trend



## **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	62.8	-10.0
2	AQEU	14.3	-3.2
3	CEUX	12.8	-1.3
4	TQEX	1.0	-0.3

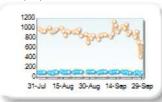
Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	881.5	-41.5
2	CEUX	115.2	-2.9
3	AQEU	106.5	-3.0
4	TQEX	18.8	-1.6

Monthly Depth Trend

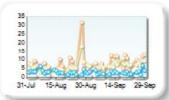


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	8.53	+0.43
2	CEUX	7.09	+0.68
3	AQEU	2.73	-0.11
4	TQEX	0.78	+0.13
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.33
8	AQXE	0.00	+0.00

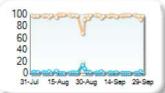
Best Prices Trend



#### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	97.47	+1.36
2	CEUX	1.25	-0.23
3	AQEU	1.14	-1.19
4	CHIX	0.00	+0.00
5	TRQX	0.00	+0.00
6	BATE	0.00	+0.00
7	AQXE	0.00	+0.00
8	TQEX	0.00	-0.03

Best Prices Trend



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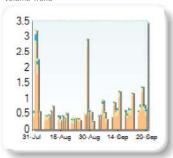
### 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

# Telefonica SA

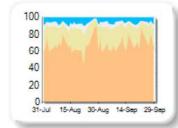
# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	71.86%	-0.75
2	CEUX	18.29%	+0.55
3	AQEU	5.62%	+0.21
4	TQEX	3.94%	+0.07
5	BATE	0.19%	-0.09
6	TRQX	0.08%	+0.00
7	CHIX	0.02%	+0.01
8	ENXT	0.00%	0.00
9	AQXE	0.00%	0.00

Volume Trend



Market Share Trend



## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	4.92	-0.36
2	CEUX	4.95	-0.17
3	AQEU	5.92	+0.08
4	TQEX	8.12	+1.09
5	ENXT	216.67	+14.21

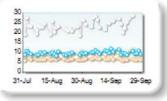
Monthly Spread Trend



#### 25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMAD	6.53	+0.11
2	CEUX	9.84	+0.67
3	AQEU	9.95	+0.68
4	TQEX	29.92	+7.35
5	ENXT	245.44	+20.54

Monthly Spread Trend

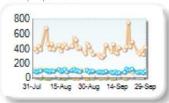


## **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	388.4	-49.2
2	AQEU	88.1	-8.8
3	CEUX	79.9	-25.0
4	TQEX	18.4	-5.8
5	BATE	2.0	0.0
6	ENXT	0.5	+0.0

Monthly Depth Trend



#### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	2,185.2	-343.5
2	CEUX	539.5	-42.7
3	AQEU	418.8	-25.1
4	TQEX	207.7	-34.5
5	ENXT	14.7	+2.1
6	BATE	10.7	+0.3

Monthly Depth Trend



## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	5.33	+1.28
2	CEUX	4.07	+0.70
3	AQEU	1.22	+0.38
4	TQEX	0.75	-0.07
5	BATE	0.07	-1.21
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

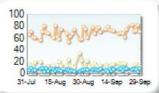
Best Prices Trend



#### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	72.76	+5.61
2	CEUX	13.40	-0.80
3	AQEU	6.45	+0.61
4	TQEX	0.50	-0.20
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.02
8	AQXE	0.00	+0.00

Best Prices Trend



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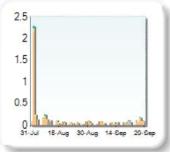
### 01-Sep-2023 to 30-Sep-2023 01-Aug-2023 to 31-Aug-2023

## UNICAJA BANCO. S.A.

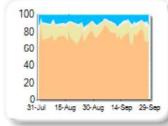
# **Market Share**

Rank	Venue	Market Share	Change
1	XMAD	76.64%	-7.73
2	CEUX	12.16%	+3.40
3	AQEU	7.74%	+2.86
4	TQEX	3.41%	+1.67
5	BATE	0.02%	-0.09
6	TRQX	0.01%	-0.12
7	CHIX	0.01%	+0.01
8	AQXE	0.00%	+0.00





Market Share Trend



## **Spreads**

#### At touch

Rank	Venue	Spread (bps)	Change
1	XMAD	14.72	-0.67
2	AQEU	15.43	+0.03
3	CEUX	16.17	+0.20
4	TQEX	35.52	+1.17

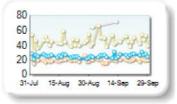
Monthly Spread Trend



#### 25k EUR deal

Ra	nk	Venue	Spread (bps)	Change
	L	XMAD	18.88	-0.06
2	2	AQEU	25.68	+1.14
3	3	CEUX	47.40	+2.66
2	1	TQEX	79.56	-3.36

Monthly Spread Trend

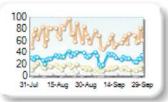


# **Book Depths**

### 10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	62.2	-10.6
2	AQEU	29.7	-2.8
3	CEUX	11.9	-3.7
4	TQEX	2.8	-0.4

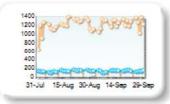
Monthly Depth Trend



### 50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMAD	1,244.9	+48.4
2	AQEU	140.8	+0.9
3	CEUX	92.6	+2.2
4	TQEX	33.3	+6.3

Monthly Depth Trend

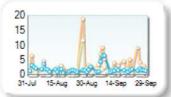


## **Best Prices**

#### At touch

Rank	Venue	Best Price (%)	Change
1	XMAD	3.65	+1.83
2	AQEU	2.07	+0.66
3	CEUX	1.14	-0.45
4	TQEX	0.26	-0.06
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.13
8	AQXE	0.00	+0.00

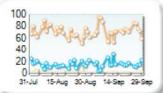
Best Prices Trend



### 25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMAD	73.01	+1.79
2	AQEU	15.99	+0.88
3	CEUX	0.79	-1.50
4	TQEX	0.16	+0.15
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



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