ES-35

Rank	Venue	Market Share	Change
1	XMAD	62.01%	-0.50
2	CEUX	25.24%	+0.39
3	AQEU	7.79%	+0.37
4	TQEX	4.54%	-0.46
5	TRQX	0.20%	+0.07
6	BATE	0.14%	+0.07
7	CHIX	0.09%	+0.05
8	AQXE	0.00%	+0.00
3 2		]	
2 1	0	5- 30- 14 Jug Aug Se	

spr	eads					epths	
At tou	ich		1	10BP9	5 Depth	(top of book	:)
Rank	Venue	Spread (bps)	Change	Rank	Venue	Depth (1K EUR)	
1	CEUX	6.01	-0.46	1	XMAD	192.4	
2	XMAD	6.42	-0.46	2	CEUX	73.7	
3	AQEU	6.52	-0.70	3	AQEU	57.1	
4	TQEX	9.08	-1.45	4	TQEX	16.7	
Monthl	y Spread T	rend		5	BATE	1.4	
-	2 14 31- Jul		14- 29- S S	1		15- 30- 14 Aug Aug Se	
2 <mark>5k E</mark> Rank	UR deal Venue	Spread (bps)	Change	50BPS	5 Depth	(deeper into	b
1	XMAD	(bps) 7.91	-0.59	Rank	Venue	Depth (1K EUR)	
2	CEUX	10.06	-1.18	1	XMAD	1,198.0	
3	AQEU	12.01	-2.26	2	CEUX	304.1	
4	TQEX	27.15	-3.44	3	AQEU	239.6	
Monthl	y Spread T	rend		4	TQEX	84.6	
-	o 35	k		5	BATE	1.5	
21	0 15 31- Jul		14- 29- S S	Monthl	y Depth T		4- 9
sprea	d of the		bid to offer ble orders in	of vis	ible liqu	n measures idity (bids ar ok within 10	۱d

the amount ind offers) in 0 or 50 BPS is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

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

**Current Period Comparison Period** 

Change

Change

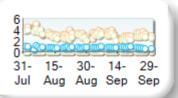
+135.5 +18.7 +12.6 +7.2 -0.1

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

At tou	ch		
Rank	Venue	Best Price (%)	Change
1	XMAD	3.33	-0.16
2	CEUX	2.69	-0.24
3	AQEU	0.83	-0.06
4	TQEX	0.61	-0.15
5	BATE	0.00	0.00
6	CHIX	0.00	+0.00
7	TRQX	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal							
Rank	Venue	Best Price (%)	Change				
1	XMAD	66.65	-2.58				
2	CEUX	11.02	-0.63				
3	AQEU	3.69	+0.05				
4	TQEX	0.33	+0.03				
5	CHIX	0.00	+0.00				
6	TRQX	0.00	+0.00				
7	BATE	0.00	+0.00				
8	AQXE	0.00	+0.00				

Jul Aug Aug Sep Sep

Best Prices Trend

31- 15- 30- 14- 29-

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.

31-15-30-14-29-

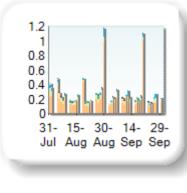
Jul Aug Aug Sep Sep

based on measurements of the order books every 30 seconds. The value for the spread is quoted in basis points (0.01%).

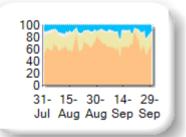
#### ACS Actividades de Construccion y Servicios SA

Mar	Market Share						
Rank	Venue	Market Share	Change				
1	XMAD	68.66%	+1.10				
2	CEUX	18.84%	-0.68				
3	AQEU	9.17%	+0.25				
4	TQEX	3.16%	-0.74				
5	BATE	0.07%	+0.04				
6	TRQX	0.06%	-0.01				
7	CHIX	0.05%	+0.03				
Volume	Trond						

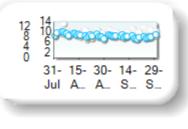
Volume Trend



Market Share Trend



#### **Spreads** At touch Rank Venue Spread Change (bps) 1 CEUX 8.05 -0.43 2 AOEU 8.13 -0.66 -0.71 3 XMAD 8.20 4 TQEX 10.13 +0.10Monthly Spread Trend



25k E	UR deal		
Rank	Venue	Spread (bps)	Change
1	XMAD	9.94	-0.63
2	AQEU	14.69	-1.30
3	CEUX	14.99	-0.42
4	TQEX	42.09	-24.09
M = .= +  =  .	Carood	Trand	

Monthly Spread Trend



Current Period Comparison Period

Change

+42.8

+7.1

+3.2

-0.7

Change

+154.8

+4.6

-0.5

-3.0

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

Rank

1

2

3

4

Venue

XMAD

AQEU

CEUX

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

191.7

57.3

53.4

13.2

- -

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,396.4

224.6

217.0

47.1

31-15-30-14-29-

Jul A... A... S... S...

31 15 30 14 29

Jul A... A... S... S...

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

<b>Λ</b>	+ -		ш	$\sim$
- A	L I	ιU	u	u

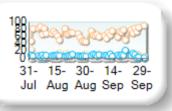
	CII		
Rank	Venue	Best Price (%)	Change
1	XMAD	1.88	+0.46
2	CEUX	1.46	-0.26
3	AQEU	1.21	-0.20
4	TQEX	0.57	-0.17
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00

Best Prices Trend



25k E	UR deal		
Rank	Venue	Best Price (%)	Change
1	XMAD	69.20	+3.47
2	AQEU	7.85	+1.63
3	CEUX	6.90	-1.60
4	TQEX	0.38	-0.05
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00

Best Prices Trend

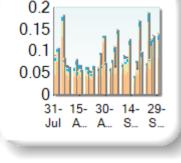


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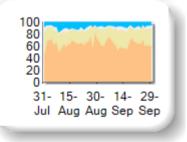
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

#### Acerinox SA

	Share		- control
-2.23	64.30%	XMAD	1
+3.26	24.44%	CEUX	2
-1.16	7.15%	AQEU	3
+0.10	4.02%	TQEX	4
-0.01	0.04%	BATE	5
+0.03	0.03%	CHIX	6
+0.01	0.01%	TRQX	7
-	0.04%	BATE	5 6



Market Share Trend



t tou	ıch			10BP5	5 Depth	(top of bool
lank	Venue	Spread (bps)	Change	Rank	Venue	Depth (1K EUR)
1	CEUX	9.69	-0.75	1	XMAD	78.6
2	XMAD	9.77	-0.77	2	CEUX	23.0
3	AQEU	10.06	-0.67	3	AQEU	20.7
4	TQEX	19.89	-8.92	4	TQEX	4.4
onthl	y Spread T	rend		Monthl	y Depth T	rend
	31- 15 Jul Au		4- 29- ep Sep	-		31 15 30 Jul A A
ōk E	UR deal			50BPS	5 Depth	(deeper into
ank	Venue	Spread (bps)	Change	Rank	Venue	Depth (1K EUR)
1	XMAD	12.85	-0.59	1	XMAD	1,147.9
2	CEUX	22.17	-1.94	2	CEUX	173.9
3	AQEU	23.93	+2.36	3	AQEU	129.0
4	TQEX	292.80	n/a	4	TQEX	30.7
onthl	y Spread T	rend		Monthl	y Depth T	rend
1	31- 15 Jul Au	i- 30- 1 ig Aug S	4- 29- ep Sep		29888 1988 31 Ju	- 15- 30- 1 I A A
		sure the best visib	bid to offer			n measures idity (bids a

**Current Period Comparison Period** 

Change

+11.9 +3.3 -6.3 +1.0

Change

+110.2

+11.2 -41.0

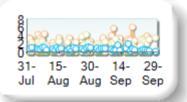
+5.2

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

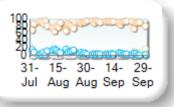
At touch							
Rank	Venue	Best Price (%)	Change				
1	XMAD	3.14	+1.18				
2	CEUX	2.15	+0.58				
3	AQEU	0.73	-0.09				
4	TQEX	0.54	-0.21				
5	CHIX	0.00	+0.00				
6	TRQX	0.00	+0.00				
7	BATE	0.00	+0.00				

Best Prices Trend



Rank	Venue	Best Price (%)	Change
1	XMAD	90.02	+6.78
2	CEUX	5.20	+2.17
3	AQEU	2.72	-5.91
4	TQEX	0.02	-0.01
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00

Best Prices Trend



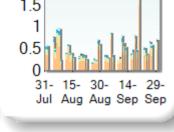
Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week.

for the spread is quoted in basis points (0.01%).

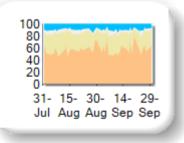
ures the amount ids and offers) in in 10 or 50 BPS sult is averaged the index and is ents of the order book every 30 seconds. This is quoted in '000s of EUR.

#### Aena SA

Rank	Venue	Market Share	Change		
1	XMAD	62.98%	+4.51		
2	CEUX	24.53%	-2.69		
3	AQEU	7.75%	-1.00		
4	TQEX	4.40%	-0.98		
5	CHIX	0.15%	+0.10		
6	BATE	0.13%	+0.08		
7	TRQX	0.07%	-0.02		
Volume Trend					
	2		6		



Market Share Trend



	eads			Boo			
t tou	ıch			10BPS	5 Depth	(top of bool	<)
Rank	Venue	Spread (bps)	Change	Rank	Venue	Depth (1K EUR)	
1	CEUX	8.04	-0.82	1	XMAD	195.5	
2	AQEU	8.22	-0.89	2	CEUX	122.7	
3	XMAD	8.26	-0.87	3	AQEU	71.9	
4	TQEX	9.08	-0.79	4	TQEX	24.6	
1onthl	y Spread 1	Trend		Monthl	y Depth T	rend	
1		15- 30- A A	14- 29- S S			15- 30- 1 Aug Aug S	
	31- Jul			50825	Jul	Aug Aug S	ep
	31-			50BPS Rank	Jul		ep
25k E	31- Jul UR deal	A A	S S		Jul 5 Depth	Aug Aug S (deeper into Depth (1K	ep
25k E Rank	31- Jul UR deal Venue	A A	S S	Rank	Jul 6 Depth Venue	(deeper into Depth (1K EUR)	ep
2 <mark>5k E</mark> Rank 1	31- Jul UR deal Venue XMAD	A A Spread (bps) 9.45	S S Change -0.83	Rank 1	Jul 5 Depth Venue XMAD	(deeper into Depth (1K EUR) 1,723.6	ep
2 <mark>5k E</mark> Rank 1 2	31- Jul Venue XMAD CEUX	A A Spread (bps) 9.45 9.68	S S Change -0.83 -1.49	Rank	Jul Depth Venue XMAD CEUX	(deeper into Depth (1K EUR) 1,723.6 437.2	ep
25k E Rank 1 2 3 4	31- Jul Venue XMAD CEUX AQEU	A A	S S Change -0.83 -1.49 -3.02	Rank           1           2           3           4	Jul Depth Venue XMAD CEUX AQEU	(deeper into Depth (1K EUR) 1,723.6 437.2 326.4 102.7	ep

**Current Period Comparison Period** 

Change

+10.7

+19.4

+12.2

Change

+167.7

+76.9

+58.6

+6.5

31-15-30-14-29-

Jul A., A., S., S.,

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

At tou	At touch						
Rank	Venue	Best Price (%)	Change				
1	CEUX	1.20	+0.46				
2	XMAD	1.01	+0.37				
3	AQEU	0.67	-0.40				
4	TQEX	0.37	-0.16				
5	CHIX	0.00	+0.00				
6	TRQX	0.00	+0.00				
7	BATE	0.00	+0.00				

Best Prices Trend



25k E	25k EUR deal						
Rank	Venue	Best Price (%)	Change				
1	XMAD	20.58	-9.72				
2	CEUX	13.91	+1.99				
3	AQEU	4.52	+1.65				
4	TQEX	0.54	+0.06				
5	CHIX	0.00	+0.00				
6	TRQX	0.00	+0.00				
7	BATE	0.00	+0.00				





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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%).

31- 15- 30- 14- 29-

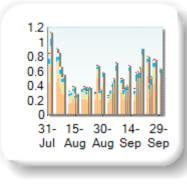
Jul A., A., S., S.,

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

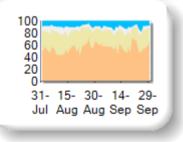
#### Amadeus IT Holding SA

Mar	Market Share						
Rank	Venue	Market Share	Change				
1	XMAD	56.95%	+2.55				
2	CEUX	27.03%	-2.27				
3	AQEU	9.37%	+1.37				
4	TQEX	6.34%	-1.60				
5	TRQX	0.15%	-0.09				
6	BATE	0.10%	+0.01				
7	CHIX	0.06%	+0.03				

Volume Trend



Market Share Trend



Spreads	
At touch	

Rank	Venue	Spread (bps)	Change
1	CEUX	5.44	-0.76
2	XMAD	6.00	-0.73
3	AQEU	6.02	-0.97
4	TQEX	6.73	-0.98

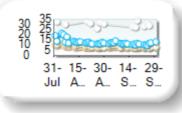
Monthly Spread Trend

-		0.0000000 5- 30- 14 Jg Aug Se	
Rank	Venue	Spread (bps)	Change
1	XMAD	7.40	-0.73
2	CEUX	8.85	-1.36
3	AQEU	11.39	-2.24

Monthly Spread Trend

TQEX

4



36.13

-1.86

Current Period Comparison Period

Change

+52.7

+16.5

+15.9

+3.0

Change

+40.9

+24.0

+37.2

-1.0

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

Rank

1

2

3

4

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

276.7

95.4

68.4

23.2

Jul A... A... S... S...

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,360.1

395.3

302.4

95.1

31-15-30-14-29-

Jul A... A... S... S...

31 15 30 14 29

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

## **Best Prices**

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	τ.	ιU	u		
	Α	At	At to	At tou	At touc

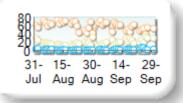
Rank	Venue	Best Price (%)	Change			
1	CEUX	3.39	+0.29			
2	XMAD	1.85	+0.15			
3	TQEX	0.93	-0.21			
4	AQEU	0.73	+0.03			
5	CHIX	0.00	+0.00			
6	TRQX	0.00	+0.00			
7	BATE	0.00	+0.00			

Best Prices Trend



25k E	25k EUR deal						
Rank	Venue	Best Price (%)	Change				
1	XMAD	58.08	-4.60				
2	CEUX	22.11	+3.78				
3	AQEU	3.22	+0.91				
4	TQEX	0.78	+0.17				
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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Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

#### Acciona SA

Rank	Venue	Market Share	Change
1	XMAD	63.03%	+0.14
2	CEUX	22.77%	-1.11
3	AQEU	9.87%	+1.03
4	TQEX	4.21%	-0.17
5	TRQX	0.04%	+0.02
6	BATE	0.04%	+0.04
7	CHIX	0.04%	+0.04
	0.3 0.25 0.2 0.15 0.1 0.05		11 11

Market Share Trend

100 80 60 40 20	
-	I- 15- 30- 14- 29- Il Aug Aug Sep Sep

- t tou	eads					epths (top of book	()
Rank	Venue	Spread (bps)	Change	Rank	Venue	Depth (1K EUR)	ŕ
1	CEUX	13.37	-0.81	1	XMAD	86.9	
2	XMAD	13.40	-0.91	2	CEUX	32.2	
3	AQEU	13.47	-1.15	3	AQEU	30.4	
4	TQEX	15.08	-1.65	4	TQEX	10.7	
onthl	y Spread T	rend		Monthly	y Depth T	rend	
5k E	UR deal			50BPS	5 Depth	(deeper into	) t
Rank	Venue	Spread (bps)	Change	Rank	Venue	Depth (1K EUR)	
1	XMAD	15.44	-1.24	1	XMAD	1,306.4	
	CEUX	21.24	-2.17	2	AQEU	199.5	
2							
2 3	AQEU	22.26	-6.04	3	CEUX	197.1	
	AQEU TQEX	22.26 75.36	-6.04 +0.42	3	CEUX TQEX	197.1 48.6	
3 4		75.36		4		48.6	

**Current Period Comparison Period** 

Change

+4.6

+4.4

+6.5

+1.9

Change

+118.6

+42.6

+14.5

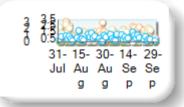
+3.2

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

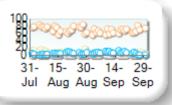
At touch						
Rank	Venue	Best Price (%)	Change			
1	XMAD	1.47	+0.13			
2	CEUX	1.00	-0.23			
3	AQEU	0.66	-0.07			
4	TQEX	0.42	-0.06			
5	CHIX	0.00	+0.00			
6	TRQX	0.00	+0.00			
7	BATE	0.00	+0.00			

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	66.25	-6.05		
2	AQEU	6.40	+1.99		
3	CEUX	5.49	-2.49		
4	TQEX	0.22	-0.02		
5	CHIX	0.00	+0.00		
6	TRQX	0.00	+0.00		
7	BATE	0.00	+0.00		

Best Prices Trend



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

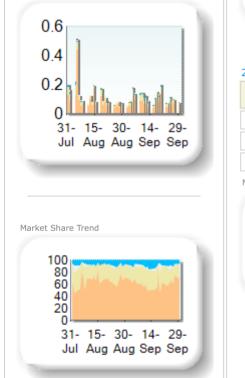
Spreads measure the bid to offer spread of the best visible orders in the book. The result is averaged over the stocks in the index and is based on measurements of the order books every 30 seconds. The value for the spread is quoted in basis points (0.01%).

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

#### CORP ACCIONA ENERGIAS RENOVABLES SA

Μ	Market Share						
R	ank	Venue	Market Share	Change			
	1	XMAD	61.33%	-7.55			
	2	CEUX	26.62%	+4.38			
	3	AQEU	8.45%	+2.42			
	4	TQEX	3.47%	+0.74			
	5	BATE	0.07%	+0.05			
	6	CHIX	0.05%	+0.02			
	7	TRQX	0.01%	-0.07			
	8	AQXE	0.01%	+0.01			

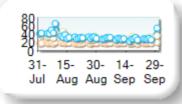
Volume Trend



### Spreads

Rank	Venue	Spread (bps)	Change
1	XMAD	16.09	+0.39
2	CEUX	16.27	+0.58
3	AQEU	16.63	-0.11
4	TQEX	20.02	-12.31





Current Period Comparison Period

Change

+6.2

+7.5

+2.2

Change

+80.3

+9.3

+21.5

+7.2

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

Rank

1

2

3

4

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

71.4

27.7

25.5

5.5

- -

50BPS Depth (deeper into book)

Depth (1K

EUR)

969.8

127.1

117.9

36.1

31-15-30-14-29-

Jul A., A., S., S.,

31 15 30 14 29

Jul A... A... S... S...

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

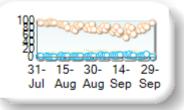
At touch					
Rank	Venue	Best Price (%)	Change		
1	XMAD	2.17	-0.98		
2	CEUX	1.23	-1.27		
3	AQEU	0.40	-0.25		
4	TQEX	0.22	-0.14		
5	CHIX	0.00	+0.00		
6	TRQX	0.00	+0.00		
7	BATE	0.00	+0.00		
8	AQXE	0.00	+0.00		

Best Prices Trend



25k E	25k EUR deal					
Rank	Venue	Best Price (%)	Change			
1	XMAD	76.86	-10.77			
2	CEUX	6.00	+1.80			
3	AQEU	4.08	+2.41			
4	TQEX	0.00	+0.00			
5	CHIX	0.00	+0.00			
6	TRQX	0.00	+0.00			
7	BATE	0.00	+0.00			
8	AQXE	0.00	+0.00			

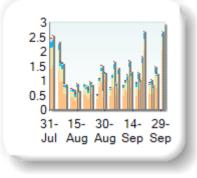
Best Prices Trend



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#### Banco Bilbao Vizcaya Argentaria SA

Market Share				
Rank	Venue	Market Share	Change	
1	XMAD	58.63%	+0.03	
2	CEUX	27.76%	-0.08	
3	AQEU	8.88%	+0.36	
4	TQEX	4.15%	-0.60	
5	TRQX	0.26%	+0.07	
6	BATE	0.19%	+0.12	
7	CHIX	0.12%	+0.10	
8	AQXE	0.00%	0.00	
Volume	Trend			



Market Share Trend

100 80 60 40 20	
31- 1	5- 30- 14- 29- ug Aug Sep Sep

### Spreads

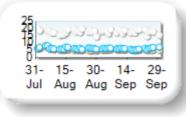
t touch					
Rank	Venue	Spread (bps)	Change		
1	CEUX	3.74	-0.34		
2	XMAD	4.14	-0.17		
3	AQEU	4.14	-0.21		
4	TQEX	4.74	-0.67		

Monthly Spread Trend

2	15	20	14	20
31- Jul	Aug	30- Aug		29- Sep
Jui	Aug	Aug	oep	0ep

Rank	Venue	Spread (bps)	Change
1	XMAD	5.19	-0.16
2	CEUX	5.48	-0.50
3	AQEU	6.03	-0.27
4	TQEX	17.80	-0.15
	- I.		

Monthly Spread Trend



Current Period Comparison Period

Change

+31.6

+8.2

+13.0

Change

+112.3

+25.6

+14.0

+0.7

29-

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

600 400 200

Rank

1

2

3

4

Rank

1

2

3

4

Venue

XMAD

CEUX

AQEU

TQEX

31-

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

427.6

215.3

197.3

30.0

31- 15- 30- 14- 29-

Jul Aug Aug Sep Sep

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,163.5

762.7

695.5

243.4

15- 30- 14-

Jul Aug Aug Sep Sep

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

At	to	uc

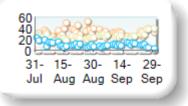
	CII		
Rank	Venue	Best Price (%)	Change
1	CEUX	4.87	+1.28
2	XMAD	3.16	-0.05
3	TQEX	1.22	-0.17
4	AQEU	0.87	-0.31
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k E	25k EUR deal							
Rank	Venue	Best Price (%)	Change					
1	XMAD	31.11	-3.98					
2	CEUX	27.74	+5.05					
3	AQEU	9.64	-1.63					
4	TQEX	0.45	+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



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.

last week and the change is relative

to the previous week.

#### **Bankinter SA**

1ar	ket s	Share			eads	;				epths	
Rank	Venue	Market	Change	At tou Rank	Venue	Spread	Change	10BP: Rank	5 Depth Venue	(top of book	() Change
1	XMAD	Share 61.47%	+2.22	1	CEUX	(bps) 5.64	-0.61	1	XMAD	EUR)	+24.2
1 2	CEUX	27.02%	-2.12	2	XMAD	5.86	-0.79	2	CEUX	45.0	+1.5
3	AQEU	6.28%	-0.11	3	AQEU	6.69	-0.57	3	AQEU	30.6	-0.1
4	TQEX	4.46%	-0.57	4	TQEX	30.89	+4.63	4	TQEX	3.2	-0.6
5	TRQX	0.41%	+0.31	Monthl	y Spread	Frend		Monthl	y Depth T	rend	
6	BATE	0.19%	+0.12	2	5				250		
7	CHIX	0.18%	+0.14			200				2000000	2990
8	AQXE	0.00%	+0.00		81 <u></u> 31- 15	i- 30- 1	4- 29-		31- 1	5- 30- 14	10m
	.4	<u>Ji ah</u>	<b>.</b>	25k E Rank	UR deal Venue	Spread	Change	50BPS Rank	5 Depth Venue	(deeper into Depth (1K	book)
J				Rank		Spread (bps)	Change	Kank		Depth (1K EUR)	Chang
	31- 1		4- 29-	1	XMAD	8.04	-1.05	1	XMAD	803.0	+109.
	Jul A	Aug Aug Se	ep Sep	2	CEUX AQEU	14.61 20.02	-1.24	2	CEUX AQEU	272.5	+25.6
				4	TQEX	83.54	+4.76	4	TQEX	174.9 39.1	-0.4
					y Spread		14.70		y Depth T		0.4
		15- 30- 14 Aug Aug Se		1	0 25 0 15 0 5 31- Jul	15- 30- A A	14- 29- S S		200 200 31- Jul	15- 30- 1 Aug Aug S	
alue radin	trade g. The	e is based o d during share is ca ver all stoo	continuous lculated by	sprea the l	d of the book. T	e best visib he result	bid to offer ole orders in is averaged index and is	of vis the o	ible liqu rder bo	measures idity (bids ar ok within 10 The result	nd offers or 50

books every 30 seconds. The value

for the spread is quoted in basis

points (0.01%).

**Current Period Comparison Period** 

based on measurements of the order

book every 30 seconds. This is

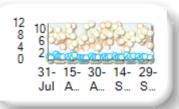
quoted in '000s of EUR.

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

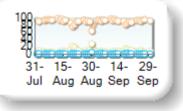
At touch								
Rank	Venue	Best Price (%)	Change					
1	CEUX	8.40	+0.91					
2	XMAD	7.49	+3.76					
3	TQEX	1.25	-0.31					
4	AQEU	0.77	-0.12					
5	CHIX	0.00	+0.00					
6	TRQX	0.00	+0.00					
7	BATE	0.00	+0.00					
8	AQXE	0.00	+0.00					

Best Prices Trend



25k E	25k EUR deal							
Rank	Venue	Best Price (%)	Change					
1	XMAD	91.62	+1.84					
2	CEUX	7.39	-1.62					
3	AQEU	0.40	-0.19					
4	TQEX	0.01	+0.00					
5	CHIX	0.00	+0.00					
6	TRQX	0.00	+0.00					
7	BATE	0.00	+0.00					
8	AQXE	0.00	+0.00					

Best Prices Trend



#### CaixaBank

-101	REL	Share			tou	eads	
Rank	Venue	Market Share	Change		ank	Venue	Sprea (bps
1	XMAD	56.78%	-2.93		1	CEUX	5.9
2	CEUX	29.86%	+2.71		2	XMAD	6.1
3	AQEU	6.39%	-0.83		3	AQEU	6.6
4	TQEX	5.95%	+0.21		4	TQEX	9.5
5	TRQX	0.40%	+0.28	Mo	onthly	/ Spread	Trend
6	BATE	0.39%	+0.35		2	5	
7	CHIX	0.23%	+0.20		7	13°9	3.0.
(	1 D.5 0	4-411			i <mark>k E</mark> ank	UR deal	Spre
	110	તે. તેઓતે		25	ik El	UR deal	
(	0.5						Spre
(	0.5 0 31-	15- 30- 1 Aug Aug S	4- 29- ep Sep	Ra			Spre (bp:
(	0.5 0 31-			Ra	ank	Venue	Spre (bp: 7.2
(	0.5 0 31-			Ra	ank 1	Venue XMAD	Spre (bp: 7.2 8.6
(	0.5 0 31-			Ra	ank 1 2	Venue XMAD CEUX	Spre (bp: 7.2 8.6 11.9
-	0.5 0 31-	Aug Aug S		Ra	ank 1 2 3 4	Venue XMAD CEUX AQEU	Spre (bps 7.2 8.6 11.9 47.6

pro	eads					epths (top of book	c)
lank	Venue	Spread	Change	Rank		Depth (1K	С
1	CEUX	(bps)	-0.06	1	XMAD	EUR)	
1	XMAD	6.19	-0.08	2	CEUX	310.6 106.9	
2	AQEU	6.66	-0.03	3	AQEU	66.9	
4	TQEX	9.57	-4.38	4	TQEX	16.3	
onthly	y Spread T	īrend		Montl	nly Depth T	rend	
	31- 15 Jul Au	- 30- 14				15- 30- 14 Aug Aug Se	4- : ep (
ik E	UR deal			50BF	PS Depth	(deeper into	b bod
ank	Venue	Spread (bps)	Change	Rank	Venue	Depth (1K EUR)	C
1	XMAD	7.22	-0.21	1	XMAD	1,780.3	-
2	CEUX	8.67	-0.60	2	CEUX	454.0	
3	AQEU	11.91	+0.66	3	AQEU	325.7	
4	TQEX	47.62	-16.90	4	TQEX	87.5	
3 22 11 (	0 15	15- 30- 1 A A S	4- 29- 3 S		31- Jul		4- : 3
prea ne b ver f	d of the book. Tl the stoc	e best visibl he result i ks in the ir	id to offer e orders in s averaged ndex and is of the order	of vi the of m	sible liqu order bo iid price.	n measures idity (bids ar ok within 10 The result cks in the in	nd of ) or is av

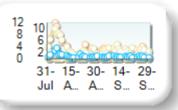
Current Period **Comparison Period** 

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

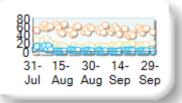
At touch								
Rank	Venue	Best Price (%)	Change					
1	CEUX	2.72	-1.11					
2	XMAD	2.32	-1.22					
3	TQEX	0.98	-0.45					
4	AQEU	0.62	-0.43					
5	CHIX	0.00	+0.00					
6	TRQX	0.00	+0.00					
7	BATE	0.00	+0.00					

Best Prices Trend



25k E	25k EUR deal						
Rank	Venue	Best Price (%)	Change				
1	XMAD	50.83	-4.69				
2	CEUX	15.92	-0.86				
3	AQEU	2.06	-2.87				
4	TQEX	0.43	+0.07				
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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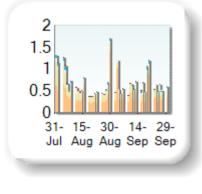
books every 30 seconds. The value for the spread is quoted in basis points (0.01%).

nount rs) in BPS raged nd is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

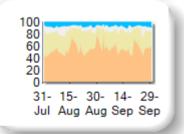
#### Cellnex Telecom SAU

Mar	Market Share				
Rank	Venue	Market Share	Change		
1	XMAD	57.36%	+2.00		
2	CEUX	28.78%	-0.57		
3	TQEX	6.99%	-1.25		
4	AQEU	6.30%	-0.39		
5	TRQX	0.32%	+0.06		
6	BATE	0.15%	+0.06		
7	CHIX	0.10%	+0.08		
8	AQXE	0.00%	+0.00		

Volume Trend



Market Share Trend

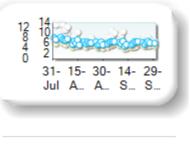


Spreads

ch		
Venue	Spread (bps)	Change
CEUX	4.96	-0.38
XMAD	5.38	-0.48
AQEU	6.14	-0.41
TQEX	7.62	-0.97
	Venue CEUX XMAD AQEU	VenueSpread (bps)CEUX4.96XMAD5.38AQEU6.14

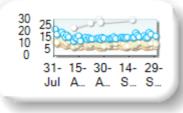
Monthly Spread Trend

25k EUR deal



Rank	Venue	Spread (bps)	Change
1	XMAD	7.50	-0.51
2	CEUX	9.70	-0.39
3	AQEU	15.35	+0.28
4	TQEX	43.66	+1.08

Monthly Spread Trend



Current Period Comparison Period

Change

+36.9

+4.5

+0.3

-0.6

Change

-12.6

+3.4

+12.8

+1.1

29-

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

Rank

1

2

3

4

Venue

XMAD

CEUX

AQEU

TQEX

31-

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

256.3

82.9

44.8

18.5

31 15 30 14 29

Jul A... A... S... S...

\_

- -

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,078.6

347.0

241.4

87.4

15- 30- 14-

Jul Aug Aug Sep Sep

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

Λ÷	to	IIC
AL	ιU	uu

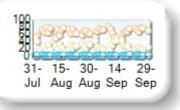
At touch			
Rank	Venue	Best Price (%)	Change
1	CEUX	5.00	+0.12
2	XMAD	3.27	+0.32
3	TQEX	0.71	-0.04
4	AQEU	0.51	+0.19
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	67.61	+2.31
2	CEUX	25.33	-1.09
3	AQEU	1.70	-0.15
4	TQEX	0.51	-0.35
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



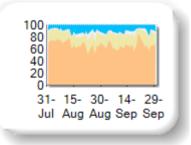
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#### INMOBILIARIA COLONIAL SA INMOBILIARIA COLOI

l	Market Share				
	Rank	Venue	Market Share	Change	
	1	XMAD	69.52%	+0.92	
	2	CEUX	17.82%	-0.29	
	3	AQEU	8.84%	-0.15	
	4	TQEX	3.76%	-0.54	
	5	BATE	0.04%	+0.03	
	6	TRQX	0.01%	+0.01	
	7	CHIX	0.01%	+0.00	
	Volume Trend				

0.6 0.4 0.2 0 31- 15- 30- 14- 29-Jul Aug Aug Sep Sep

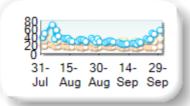
Market Share Trend



### Spreads

Rank	Venue	Spread (bps)	Change
1	XMAD	14.54	-1.82
2	CEUX	15.05	-1.83
3	AQEU	15.07	-1.79
4	TQEX	33.25	-2.04





Current Period Comparison Period

Change

-2.5

+3.3

+2.3

+03

Change

+97.0

+7.7

+24.8

+0.5

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

Rank

1

2

3

4

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

74.1

22.1

19.9

3.7

- -

50BPS Depth (deeper into book)

Depth (1K

EUR)

778.5

137.8

123.6

26.1

31-15-30-14-29-

Jul A., A., S., S.,

31 15 30 14 29

Jul A.... A.... S.... S....

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### Best Prices

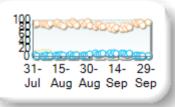
At touch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	2.71	-0.41	
2	CEUX	1.21	-0.03	
3	AQEU	0.92	+0.03	
4	TQEX	0.35	-0.05	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	83.86	-5.19
2	AQEU	4.92	+2.87
3	CEUX	3.47	-0.41
4	TQEX	0.14	+0.06
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00

Best Prices Trend

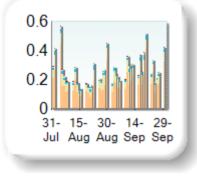


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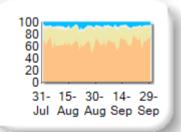
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

#### Endesa SA

Mar	Market Share			
Rank	Venue	Market Share	Change	
1	XMAD	67.14%	+2.09	
2	CEUX	22.80%	-1.01	
3	AQEU	6.16%	-0.47	
4	TQEX	3.67%	-0.57	
5	TRQX	0.12%	-0.04	
6	BATE	0.06%	-0.01	
7	CHIX	0.04%	+0.01	
8	AQXE	0.00%	+0.00	
Volume	e Trend			



Market Share Trend



Spreads At touch			
Rank	Venue	Spread (bps)	Change
1	CEUX	4.97	-0.78
2	XMAD	5.42	-0.71
3	AQEU	5.63	-0.98
4	TQEX	6.54	-1.70
Monthly	y Spread	Trend	
1	2 14 m		

-	Jul		3 S
25k E Rank	UR deal Venue	Spread	Change
1	XMAD	(bps) 7.33	-0.88
2	CEUX	12.64	-2.49
3	AQEU	18.38	-3.14
4	TQEX	55.04	-3.86

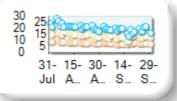
15-30-14-

29

Monthly Spread Trend

840

31-



Current Period Comparison Period

Change

+39.3

+9.0

+1.5

29-

Change

+138.1

+29.6

+26.1

+1.6

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

31-

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

Rank

1

2

3

4

10BPS Depth (top of book)

Depth (1K EUR)

243.3

54.4

31.7

13.3

15- 30-

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,056.5

275.0

189.4

70.3

31-15-30-14-29-

Jul A., A., S., S.,

Jul Aug Aug Sep Sep

14-

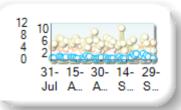
01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

A +	10	
AL	10	

/			
Rank	Venue	Best Price (%)	Change
1	CEUX	5.19	-0.62
2	XMAD	3.20	-1.13
3	AQEU	0.78	-0.03
4	TQEX	0.72	-0.54
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k E	UR deal		
Rank	Venue	Best Price (%)	Change
1	XMAD	86.93	-4.49
2	CEUX	10.09	+2.69
3	AQEU	0.60	+0.24
4	TQEX	0.05	-0.06
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend

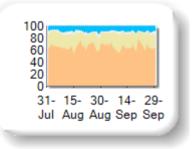


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#### Enagas SA

Rank	Venue	Market Share	Change
1	XMAD	67.59%	+2.67
2	CEUX	21.02%	-1.74
3	AQEU	8.07%	+0.09
4	TQEX	3.13%	-1.00
5	TRQX	0.08%	+0.03
6	BATE	0.05%	-0.02
7	CHIX	0.05%	-0.03
C	).6 ).4 ).2 0 31-	15- 30- 1	4- 29-

Market Share Trend



tou						(top of book	
ank	Venue	Spread (bps)	Change	Rank	Venue	Depth (1K EUR)	
1	CEUX	10.45	+0.15	1	XMAD	78.5	
2	XMAD	10.49	-0.14	2	CEUX	28.9	
3	AQEU	10.62	-0.20	3	AQEU	23.4	
4	TQEX	12.54	-0.39	4	TQEX	7.8	
	31- 15 Jul Au	- 30- 14 g Aug Se			_	15- 30- 14 Aug Aug Se	-
5 <mark>k E</mark> ank	UR deal	Spread	Change	50BPS	5 Depth Venue	(deeper into	b bc
diik	venue	(bps)	Change	Kdilk	venue	EUR)	
1	XMAD	12.55	-0.34	1	XMAD	1,398.3	
2	CEUX	20.09	-0.24	2	CEUX	206.5	
3	AQEU	22.26	-0.52	3	AQEU	157.7	
4	TQEX y Spread T	65.94	+1.10	4 Monthl	TQEX	57.6	
4	30 0 0 31- 15 Jul Au	5- 30- 14 Jg Aug Se	4- 29-		1588 500 31- Ju	- 15- 30- 1 I A A \$	

**Current Period Comparison Period** 

Change

Change

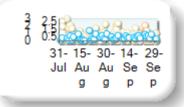
+126.5

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

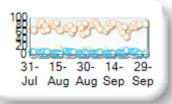
At tou	ch		
Rank	Venue	Best Price (%)	Change
1	XMAD	1.00	+0.15
2	CEUX	0.94	-0.46
3	AQEU	0.49	+0.07
4	TQEX	0.42	-0.04
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00

Best Prices Trend



25k E	25k EUR deal					
Rank	Venue	Best Price (%)	Change			
1	XMAD	75.96	+3.18			
2	CEUX	5.34	-1.07			
3	AQEU	3.27	-0.60			
4	TQEX	0.22	-0.09			
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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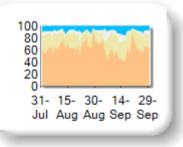
Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 or 50 BPS of mid price. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.

#### FLUIDRA SA

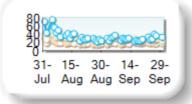
Rank	Venue	Market Share	Change
1	XMAD	66.41%	-1.19
2	CEUX	21.06%	+0.91
3	AQEU	6.84%	-0.44
4	TQEX	5.45%	+0.51
5	TRQX	0.12%	+0.11
6	BATE	0.06%	+0.06
7	CHIX	0.06%	+0.05
0	.6 .4		
0	2	أفاهمه	1.1
	0		

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

Market Share Trend



Spr	eads	;		Boo	ok De	epths	
At tou	ich			10BP	S Depth	(top of book	()
Rank	Venue	Spread (bps)	Change	Rank	Venue	Depth (1K EUR)	Chan
1	XMAD	16.18	-0.35	1	XMAD	72.9	-3.9
2	CEUX	16.24	-1.19	2	AQEU	26.5	+4.2
3	AQEU	16.75	-0.95	3	CEUX	23.0	+7.1
4	TQEX	21.15	-13.32	4	TQEX	5.7	+2.3
4onthl	y Spread <sup>-</sup>	Trend		Month	y Depth T	rend	
	31- 15 Jul Au	5- 30- 14				31 15 30	14 29 S. S.
			4- 29-				
-		5- 30- 14	4- 29-	50BP	_		S S
25k E	Jul Au	5- 30- 14	4- 29-	50BP Rank	_	Jul A A	S S
25k E	Jul Au	5- 30- 14 Ig Aug Se	4- 29- ep Sep		S Depth	Jul A A (deeper into Depth (1K	S S
5k E Rank	UR deal	5- 30- 14 ig Aug Se Spread (bps)	4- 29- ep Sep	Rank	S Depth Venue	Jul A A (deeper into Depth (1K EUR)	S S book)
25k E Rank 1	UR deal Venue XMAD	5- 30- 14 ig Aug Se Spread (bps) 18.54	1- 29- p Sep	Rank 1	S Depth Venue XMAD	Jul A A (deeper into Depth (1K EUR) 958.3	S S book) Chang +28.



**Current Period Comparison Period** 

Change

+4.2

+7.1

+2.3

Change

+28.0

+14.4

+14.0

+10.7

29-

31- 15- 30- 14-

Jul Aug Aug Sep Sep

Monthly Depth Trend

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

Λ÷	+0	IIC	h
Aι			

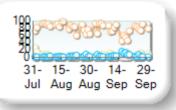
AL LOU	CII		
Rank	Venue	Best Price (%)	Change
1	XMAD	2.07	-0.90
2	CEUX	1.03	-0.21
3	TQEX	0.40	-0.04
4	AQEU	0.40	-0.27
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	-0.02

Best Prices Trend



25k E	25k EUR deal				
Rank	Venue	Best Price (%)	Change		
1	XMAD	75.93	-7.09		
2	CEUX	6.07	+1.07		
3	AQEU	4.41	+2.64		
4	TQEX	0.12	+0.11		
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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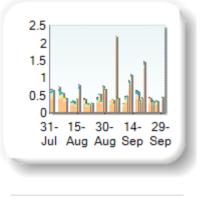
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#### FERROVIAL SE

Market Share						
Rank	Venue	Market Share	Change			
1	XMAD	69.87%	+9.20			
2	CEUX	19.48%	-5.42			
3	AQEU	6.85%	-1.37			
4	TQEX	3.11%	-2.86			
5	ENXT	0.55%	+0.47			
6	TRQX	0.06%	-0.02			
7	BATE	0.04%	-0.02			
8	CHIX	0.03%	+0.03			

Volume Trend



Market Share Trend

100 80 60 40 20 0 31- 15- 30- 14- 29-Jul Aug Aug Sep Sep At touch 10BPS Depth (top of book) Rank Venue Spread Change (bps) 1 CEUX 7.91 -0.71 2 XMAD 8.01 -0.76 3 AQEU -0.73 8.28 4 TQEX 8.94 -0.63 5 ENXT 27.59 -3.56 Monthly Spread Trend Monthly Depth Trend 35 25 15 30 20 10 5 0 31- 15- 30- 14-29-Jul A., A., S., S. 25k EUR deal 50BPS Depth (deeper into book) Rank Venue Change Spread Rank (bps) XMAD 8.92 -0.74 1 CEUX -1.42 2 10.06 3 AQEU 12.32 -1.53 TQEX -2.19 4 25.03 5 ENXT 33.57 +0.15Monthly Depth Trend Monthly Spread Trend 31- 15- 30- 14-29-

**Spreads** 

**Current Period Comparison Period** 

Change

+46.0

+14.3

+7.9

-0.5

+1.8

Change

+70.3

+51.2

+21.3

+49.9

+2.8

**Book Depths** 

Venue

XMAD

CEUX

AOEU

TQEX

ENXT

600

400

200

Venue

XMAD

AQEU

CEUX

ENXT

TQEX

1

2

3

4

5

Rank

1

2

3

4

5

Depth (1K EUR)

247.0

95.2

67.3

28.3

3.7

31- 15- 30- 14- 29-

Jul Aug Aug Sep Sep

Depth (1K EUR)

1,728.3

362.2

361.4

226.2

108.7

31-15-30-14-29-

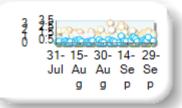
Jul A... A... S... S..

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

At touch					
Rank	Venue	Best Price (%)	Change		
1	XMAD	1.49	+0.62		
2	CEUX	1.28	+0.10		
3	TQEX	0.50	-0.28		
4	AQEU	0.42	+0.09		
5	BATE	0.00	+0.00		
6	CHIX	0.00	+0.00		
7	TRQX	0.00	+0.00		

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	33.91	-8.34	
2	CEUX	8.42	+0.40	
3	AQEU	2.24	+0.34	
4	TQEX	0.55	-0.26	
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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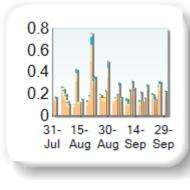
Jul Aug Aug Sep Sep

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.

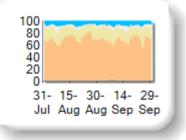
#### GRIFOLS CLASE A

Market Share					
Rank	Venue	Market Share	Change		
1	XMAD	69.36%	-0.60		
2	CEUX	19.67%	+0.72		
3	AQEU	6.41%	-0.27		
4	TQEX	4.08%	-0.10		
5	TRQX	0.20%	+0.14		
6	CHIX	0.15%	+0.07		
7	BATE	0.13%	+0.04		
	Rank 1 2 3 4 5 6	RankVenue1XMAD2CEUX3AQEU4TQEX5TRQX6CHIX	Rank         Venue         Market Share           1         XMAD         69.36%           2         CEUX         19.67%           3         AQEU         6.41%           4         TQEX         4.08%           5         TRQX         0.20%           6         CHIX         0.15%		

Volume Trend



Market Share Trend





5k EUR deal					
Rank	Venue	Spread (bps)	Change		
1	XMAD	13.34	-1.98		
2	CEUX	28.74	-3.54		
3	AQEU	62.78	-16.70		
4	TQEX	189.11	-44.70		

Monthly Spread Trend

2

F



Current Period Comparison Period

Change

+39.5

+5.6

+2.4

+1.0

Change

+291.5

+13.0

+8.7

+4.3

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

Rank

1

2

3

4

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

112.9

18.1

9.4

2.7

31- 15- 30- 14- 29-

50BPS Depth (deeper into book)

Depth (1K

EUR)

675.0

181.3

59.1

39.3

31- 15- 30- 14- 29-

Jul Aug Aug Sep Sep

Jul Aug Aug Sep Sep

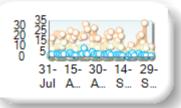
01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

•	L 1	~ • •	
A	ττ	ou	C
		~ ~	-

Rank	Venue	Best Price (%)	Change	
1	XMAD	15.33	-5.23	
2	CEUX	7.23	-0.67	
3	AQEU	1.88	-1.06	
4	TQEX	1.07	-0.04	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	97.53	-0.20	
2	CEUX	1.95	+0.16	
3	AQEU	0.21	-0.06	
4	TQEX	0.02	-0.01	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	





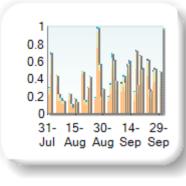
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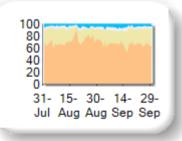
#### International Consolidated Airlines Group SA

Market Share					
Rank	Venue	Market Share	Change		
1	XMAD	67.09%	-6.06		
2	CEUX	23.79%	+4.19		
3	TQEX	4.49%	+0.53		
4	AQEU	4.33%	+1.06		
5	TRQX	0.12%	+0.11		
6	BATE	0.11%	+0.11		
7	CHIX	0.07%	+0.07		

Volume Trend



Market Share Trend



## Spreads

At tou	ch		
Rank	Venue	Spread (bps)	Change
1	XMAD	8.30	-0.52
2	CEUX	8.46	-0.93
3	AQEU	8.68	-1.08
4	TQEX	13.00	-0.26
Monthly	y Spread	Trend	

30 25 20 15 31- 15- 30- 14- 29-Jul A., A., S., S.,

25k EUR deal					
Rank	Venue	Spread (bps)	Change		
1	XMAD	10.10	-1.03		
2	CEUX	12.37	-3.14		
3	AQEU	17.31	-4.50		
4	TQEX	23.99	-0.30		
Monthly Spread Trend					

30 35 10 5 31- 15- 30- 14- 29-Jul A... A... S... S... Current Period Comparison Period

Change

+65.9

+23.2

+19.6

+0.8

29-

Change

+709.3

+102.5

+52.9

+20.1

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

600

400 200

Rank

1

2

3

4

Rank

1

2

3

4

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

259.7

91.1

62.5

25.1

31-15-30-14-

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,997.3

394.2

236.9

133.2

31- 15- 30- 14- 29-

Jul Aug Aug Sep Sep

Jul Aug Aug Sep Sep

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

At	to	uc	h

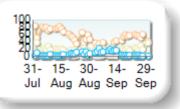
Actouch						
Rank	Venue	Best Price (%)	Change			
1	XMAD	4.05	-5.23			
2	CEUX	2.96	-3.10			
3	AQEU	1.10	-1.31			
4	TQEX	0.54	-0.23			
5	CHIX	0.00	+0.00			
6	TRQX	0.00	+0.00			
7	BATE	0.00	+0.00			

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	42.59	-20.68	
2	CEUX	17.42	+0.27	
3	AQEU	7.88	+3.34	
4	TQEX	1.53	+0.81	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	

Best Prices Trend

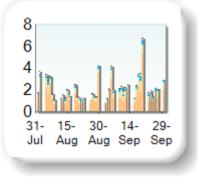


Market share is based on on-book value traded during continuous trading. The share is calculated by averaging over all stocks in the index. The current value shown is for last week and the change is relative to the previous week. Spreads measure the bid to offer spread of the best visible orders in the book. The result is averaged over the stocks in the index and is based on measurements of the order books every 30 seconds. The value for the spread is quoted in basis points (0.01%).

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

#### Iberdrola SA

Mar	Market Share				
Rank	Venue	Market Share	Change		
1	XMAD	59.90%	-4.85		
2	CEUX	25.29%	+3.37		
3	AQEU	9.32%	+1.06		
4	TQEX	5.13%	+0.20		
5	BATE	0.16%	+0.08		
6	TRQX	0.13%	+0.06		
7	CHIX	0.08%	+0.07		
8	AQXE	0.01%	+0.01		
Volume	e Trend				



Market Share Trend

100 80 60 40 20		
-	1– 15– 30– 14– 29– JI Aug Aug Sep Sep	

Spreads At touch Rank Venue Spread (bps) Change

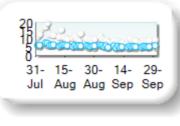
капк	venue	(bps)	Change	
1	CEUX	4.87	-0.56	
2	AQEU	4.91	-0.59	
3	XMAD	5.06	-0.47	
4	TQEX	5.11	-0.65	

Monthly Spread Trend

000474	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	නිකානක		0000	
_		- 30- g Aug			ļ
	UR deal	Spread	1	Change	-
		(bps)			

		(bps)	
1	CEUX	5.22	-0.85
2	XMAD	5.53	-0.48
3	AQEU	5.72	-0.71
4	TQEX	9.10	-2.98

Monthly Spread Trend



Current Period Comparison Period

Change

+142.2

+89.9

+49.9

+32.1

Change

-14.5

+108.0

+36.1

+60.8

29-

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

Rank

1

2

3

4

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

628.9

325.7

289.4

99.0

31- 15- 30- 14- 29-

Jul Aug Aug Sep Sep

50BPS Depth (deeper into book)

Depth (1K

EUR)

2,192.1

840.7

736.3

240.6

31- 15- 30- 14-

Jul Aug Aug Sep Sep

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

At	to	uc	

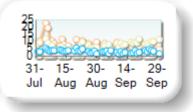
ALLOUCH						
Rank	Venue	Best Price (%)	Change			
1	XMAD	0.59	-0.22			
2	CEUX	0.54	-0.09			
3	AQEU	0.41	-0.09			
4	TQEX	0.28	-0.18			
5	CHIX	0.00	+0.00			
6	TRQX	0.00	+0.00			
7	BATE	0.00	-0.01			
8	AQXE	0.00	+0.00			

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	CEUX	8.03	+1.94		
2	XMAD	5.59	-3.78		
3	AQEU	2.68	-0.81		
4	TQEX	0.62	-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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#### Indra Sistemas SA

laı	rket :	Share		Spr	eads	;		Boo	ok De	pths	
				At to	uch			10BP	5 Depth	(top of book	()
ank	Venue	Market Share	Change	Rank	Venue	Spread (bps)	Change	Rank	Venue	Depth (1K EUR)	Change
	XMAD	65.34%	+3.60	1	XMAD	10.80	-0.14	1	XMAD	87.4	-0.1
	CEUX	20.61%	-5.74	2	CEUX	11.32	+0.58	2	AQEU	25.1	+5.7
	AQEU	8.80%	+2.73	3	AQEU	11.40	-0.82	3	CEUX	22.7	-6.8
ł	TQEX	4.72%	-1.05	4	TQEX	16.07	-7.25	4	TQEX	5.8	+0.2
5	TRQX	0.26%	+0.22	Month	ly Spread	Frend		Monthl	y Depth Ti	rend	
6	BATE	0.13%	+0.11		40				120 140		
7	CHIX	0.13%	+0.12		38				1 200		
lum	e Trend				<u>ک</u>		4- 29-			31 15 30	14 29
	0.3					ug Aug Se				Jul A A	S S
	0.25										
	0.2										
	0.15	111.00		254	EUR deal			EORD	Dopth	(doopor into	hook)
	0.05			Rank		Spread (bps)	Change	Rank	Venue	(deeper into Depth (1K EUR)	Change
	31- Jul	15- 30- 14 A A S		1	XMAD	13.82	-0.52	1	XMAD	1,040.8	+80.0
				2	AQEU	24.71	-5.77	2	CEUX	159.7	-16.3
				3	CEUX	24.88	+2.90	3	AQEU	142.6	+26.2
				4	TQEX	455.34	+241.79	4	TQEX	34.3	+1.9
rket	: Share Tre	and		Month	ly Spread	Frend		Monthl	y Depth Ti	end	
		15- 30- 14 Aug Aug Se				5- 30- 1 ug Aug Sa	4- 29- ep Sep			15- 30- 1 Aug Aug Se	
alue radir vera ndex ast v	trade ng. The ging ov . The cu veek and	e is based o d during share is ca ver all stoo rrent value s d the change us week.	continuous lculated by cks in the shown is for	sprea the over base book	ad of the book. T the stoo d on mea s every	e best visib he result cks in the i asurements 30 seconds	pid to offer le orders in is averaged ndex and is of the order s. The value ed in basis	of vis the o of mi over based	ible liqui rder boo d price. the stoo l on mea	idity (bids ar ok within 10 The result cks in the ir asurements	the amount nd offers) in ) or 50 BPS is averaged ndex and is of the order is. This is

points (0.01%).

quoted in '000s of EUR.

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

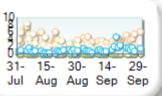
### **Best Prices**

Current Period

Comparison Period

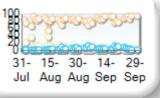
At touch				
Rank	Venue	Best Price (%)	Change	
1	XMAD	3.68	-0.13	
2	CEUX	1.64	-1.51	
3	AQEU	1.32	+0.47	
4	TQEX	0.98	+0.04	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	84.73	+3.85	
2	AQEU	5.28	+2.96	
3	CEUX	4.81	-7.59	
4	TQEX	0.15	+0.04	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	

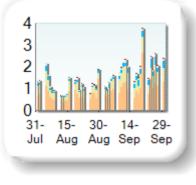
Best Prices Trend



#### INDITEX

Mar	Market Share				
Rank	Venue	Market Share	Change		
1	XMAD	53.41%	-3.35		
2	CEUX	29.68%	+1.02		
3	AQEU	10.43%	+2.64		
4	TQEX	5.96%	-0.52		
5	TRQX	0.27%	+0.09		
6	BATE	0.17%	+0.07		
7	CHIX	0.08%	+0.06		
8	AQXE	0.00%	+0.00		

Volume Trend



Market Share Trend

100 80 60 40 20		
-	1- 15- 30- 14- 29- ul Aug Aug Sep Sep	

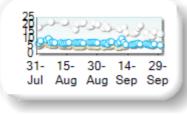
**Spreads** At touch Rank Venue Spread Change (bps) 1 CEUX 4.54 +0.61 2 AOEU 4.80 +0.273 XMAD 4.87 +0.604 TQEX 5.20 +0.30

Monthly Spread Trend

8047		1900 C	<b>B</b>	200
0 31- Jul	15- Aug	30- Aug		29- Sep
EUR	deal			

Rank	Venue	Spread (bps)	Change	
1	CEUX	5.71	-0.23	
2	XMAD	5.73	+0.44	
3	AQEU	6.81	-0.81	
4	TQEX	17.70	-5.47	
leathly Spread Trend				

Monthly Spread Trend



Current Period Comparison Period

Change

+23.1

+52.2

+63.3

+15.6

Change

+406.6

+43.6

+91.7

+35.0

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

Rank

1

2

3

4

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

428.0

207.9

168.0

50.2

31- 15- 30- 14- 29-

Jul Aug Aug Sep Sep

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,545.0

656.0

512.4

156.7

31- 15- 30- 14- 29-

Jul Aug Aug Sep Sep

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

At touch				
Rank	Venue	Best Price (%)	Change	
1	CEUX	2.32	-1.79	
2	XMAD	1.42	-2.00	
3	TQEX	0.52	-0.83	
4	AQEU	0.46	-0.14	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	24.08	-26.02
2	CEUX	18.09	-8.67
3	AQEU	5.33	+1.15
4	TQEX	0.69	-0.09
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00



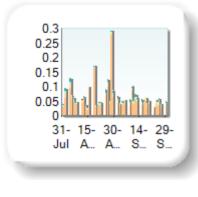
20 31- 15- 30- 14- 29-Jul Aug Aug Sep Sep

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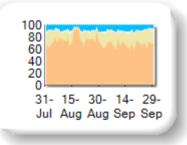
#### Cia de Distribucion Integral Logista Holdings SAU

Market Share				
Rank	Venue	Market Share	Change	
1	XMAD	68.53%	-11.57	
2	CEUX	19.85%	+8.20	
3	AQEU	7.97%	+1.97	
4	TQEX	3.54%	+1.36	
5	BATE	0.05%	+0.03	
6	TRQX	0.04%	0.00	
7	CHIX	0.02%	+0.01	
Volume Trend				

Volume Trend



Market Share Trend



# **Spreads** At touch Rank Venue Spread Change

Kallik	venue	(bps)	Change	
1	XMAD	11.63	-0.57	
2	AQEU	12.08	-0.78	
3	CEUX	12.12	-0.64	
4	TQEX	15.48	-3.20	
Monthly Spread Trend				

Monthly	y Spread	Trend	
3	600		
		5- 30- 14 Jg Aug Se	
-			
25k El	UR deal		
Rank	Venue	Spread (bps)	Change
1	XMAD	13.71	-1.12
2	AQEU	25.50	+0.83
3	CEUX	26.97	-5.14
Monthly	y Spread	Trend	

31-15-30-14-29-Jul Aug Aug Sep Sep

**Current Period Comparison Period** 

Change

+11.5

+3.9

-5.9

+2.0

Change

+198.5

-17.7

+8.1

+3.8

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

Rank

1

2

3

4

Venue

XMAD

AQEU

CEUX

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

80.6

21.6

20.3

5.7

--Jul A.... A.... S.... S....

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,228.8

153.9

110.0

34.1

31-15-30-14-29-

Jul A... A... S... S...

31 15 30 14 29

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

## **Best Prices**

At touch				
Rank	Venue	Be		

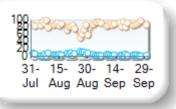
Rank	Venue	Best Price (%)	Change
1	XMAD	2.26	-0.84
2	CEUX	0.85	-0.62
3	AQEU	0.68	-0.35
4	TQEX	0.34	0.00
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	88.85	+8.08		
2	CEUX	2.78	+0.84		
3	AQEU	2.33	-3.34		
4	TQEX	0.14	+0.11		
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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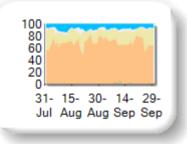
#### Mapfre SA

Rank	Venue	Market Share	Change	
1	XMAD	68.49%	-0.21	
2	CEUX	20.58%	+1.22	
3	AQEU	7.08%	-0.37	
4	TQEX	3.07%	-1.38	
5	TRQX	0.45%	+0.44	
6	BATE	0.18%	+0.17	
7	CHIX	0.15%	+0.14	
Volume	e Trend			
0.2				

0 31- 15- 30- 14- 29-

Jul A., A., S., S.,

Market Share Trend



Rank	Venue	Spread (bps)	Change		
1	XMAD	14.17	-0.56		
2	CEUX	14.76	-0.87		
3	AQEU	14.92	-0.76		
4	TQEX	18.73	-1.89		
30 25 20 15 0 15 31- 15- 30- 14- 29- Jul A. A. S. S.					

JK LUK UEdi					
Rank	Venue	Spread (bps)	Change		
1	XMAD	16.68	-1.15		
2	CEUX	29.14	-3.76		
3	AQEU	34.75	-1.01		
Ionthly Spread Trend					



Current Period Comparison Period

Change

+11.0

+5.0

-0.6

+0.6

Change

+120.8

+12.3

-7.3

+2.6

29-

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

Rank

1

2

3

4

Venue

XMAD

CEUX

AQEU

TQEX

31-

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

74.2

18.7

17.7

4.4

31 15 30 14 29

Jul A.... A.... S.... S....

- -

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,074.2

139.0

115.1

34.2

15- 30- 14-

Jul Aug Aug Sep Sep

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

At touch					
Rank	Venue	Best Price (%)	Change		
1	XMAD	2.48	-0.23		
2	AQEU	0.97	+0.42		
3	CEUX	0.93	+0.21		
4	TQEX	0.51	-0.16		
5	CHIX	0.00	+0.00		
6	TRQX	0.00	+0.00		
7	BATE	0.00	+0.00		

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	89.74	-2.12		
2	CEUX	3.94	+1.53		
3	AQEU	1.78	-0.46		
4	TQEX	0.04	+0.03		
5	CHIX	0.00	+0.00		
6	TRQX	0.00	+0.00		
7	BATE	0.00	+0.00		

Best Prices Trend

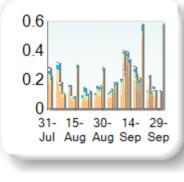


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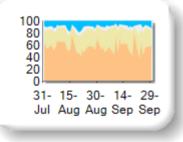
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#### Merlin Properties Socimi SA

Market Share				
Rank	Venue	Market Share	Change	
1	XMAD	61.00%	+1.89	
2	CEUX	26.41%	+0.93	
3	AQEU	7.15%	-2.23	
4	TQEX	5.23%	-0.56	
5	TRQX	0.13%	-0.01	
6	CHIX	0.04%	+0.01	
7	BATE	0.04%	-0.01	
Volume Trend				



Market Share Trend



### Spreads

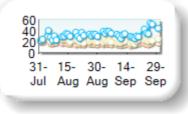
At touch					
Rank	Venue	Spread (bps)	Change		
1	CEUX	13.38	-1.06		
2	XMAD	13.52	-1.09		
3	AQEU	13.72	-1.03		
4	TQEX	17.58	-1.33		

Monthly Spread Trend



lank	Venue	Spread (bps)	Change
1	XMAD	16.31	-1.47
2	CEUX	21.00	-2.14
3	AQEU	36.14	+5.21
4	TQEX	146.35	n/a

Monthly Spread Trend



**Current Period Comparison Period** 

Change

+3.9

+1.7

-7.3

-0.2

29-

Change

+60.3

+6.7

-33.3

+0.2

14-

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

31-

Venue

XMAD

CEUX

AQEU

TQEX

31-

Monthly Depth Trend

Rank

1

2

3

4

Rank

1

2

3

4

10BPS Depth (top of book)

Depth (1K EUR)

68.4

34.2

17.1

9.9

15- 30-

50BPS Depth (deeper into book) Depth (1K EUR)

684.4

173.6

114.6

42.9

15-30-14-29-

Jul Aug Aug Sep Sep

Jul Aug Aug Sep Sep

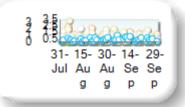
01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

Λt	to	IIC	
πι	ιu	uu	

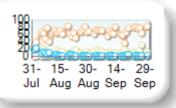
Rank	Venue	Best Price (%)	Change	
1	CEUX	1.00	+0.05	
2	XMAD	0.88	+0.25	
3	AQEU	0.40	+0.01	
4	TQEX	0.32	-0.20	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	

Best Prices Trend



25k E	25k EUR deal								
Rank	Venue	Best Price (%)	Change						
1	XMAD	67.90	+6.28						
2	CEUX	12.53	+0.79						
3	AQEU	1.25	-3.67						
4	TQEX	0.37	-0.32						
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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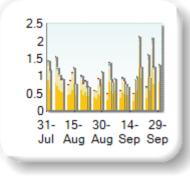
Spreads measure the bid to offer spread of the best visible orders in the book. The result is averaged over the stocks in the index and is based on measurements of the order books every 30 seconds. The value for the spread is quoted in basis points (0.01%).

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.

#### ARCELORMITTAL SA

ſ	Mar	ket	Share	
	Rank	Venue	Market Share	Change
	1	ENXT	57.50%	+1.52
	2	CEUX	28.35%	-0.49
	3	TQEX	5.18%	-1.28
	4	XMAD	4.73%	+0.58
	5	AQEU	3.68%	-0.59
	6	TRQX	0.39%	+0.15
	7	BATE	0.11%	+0.10
	8	CHIX	0.04%	+0.01
	9	AQXE	0.00%	+0.00

Volume Trend



Market Share Trend

100 80 60 40 20 31- 15- 30- 14- 29-Jul Aug Aug Sep Sep

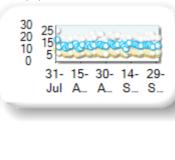
# Spreads

Rank	Venue	Spread (bps)	Change
1	ENXT	5.89	+0.32
2	CEUX	5.93	+0.26
3	AQEU	6.29	+0.19
4	TQEX	6.98	+0.07
5	XMAD	10.27	0.00
Monthly	y Spread <sup>-</sup>	Trend	

12 17 2 4 2 31- 15- 30- 14- 29-Jul A... A... S... S...

25k EUR deal								
Rank	Venue	Spread (bps)	Change					
1	ENXT	6.59	+0.05					
2	CEUX	7.92	+0.26					
3	XMAD	12.14	-0.11					
4	AQEU	13.43	+0.32					
5	TQEX	20.59	+1.24					

Monthly Spread Trend



Current Period Comparison Period

Change

+27.1

-1.4

-2.1

-2.2

-2.5

29-

Change

+67.7

+227.3

+5.7

+3.8

-21

**Book Depths** 

Venue

ENXT

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

5

Rank

1

2

3

4

5

Venue

ENXT

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

361.2

146.2

137.7

58.9

27.3

31- 15- 30- 14-

50BPS Depth (deeper into book)

Depth (1K EUR)

2,302.8

1,164.9

644.4

386.8

234.5

31-15-30-14-29-

Jul A., A., S., S.

Jul Aug Aug Sep Sep

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

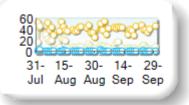
At tou	ch		
Rank	Venue	Best Price (%)	Change
1	ENXT	1.72	-1.02
2	CEUX	1.22	-0.32
3	AQEU	0.50	+0.01
4	TQEX	0.47	-0.15
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



25k E	UR deal		
Rank	Venue	Best Price (%)	Change
1	ENXT	41.61	+0.21
2	CEUX	8.50	-6.23
3	AQEU	1.02	-0.17
4	TQEX	0.21	-0.21
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



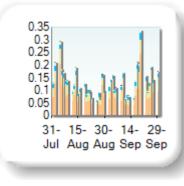
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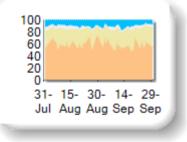
#### Naturgy Energy Group SA

Mar	Market Share							
Rank	Venue	Market Share	Change					
1	XMAD	59.38%	-1.90					
2	CEUX	27.33%	+2.84					
3	AQEU	8.56%	-0.40					
4	TQEX	4.67%	-0.52					
5	BATE	0.02%	+0.01					
6	CHIX	0.02%	+0.01					
7	TRQX	0.00%	-0.03					

Volume Trend



Market Share Trend



Spr At tou	eads	5	
Rank	Venue	Spread (bps)	Change
1	XMAD	11.58	-0.73
2	AQEU	11.60	-0.76
3	CEUX	11.66	-0.90
4	TQEX	13.45	-0.61
Monthly	5 31- 1	Trend	4- 29-

25k E	UR deal		
Rank	Venue	Spread (bps)	Change
1	XMAD	13.95	-0.90
2	CEUX	17.79	-1.96
3	AQEU	19.24	+0.57
4	TQEX	56.14	+4.72
Ionthl	y Spread	Trend	

60 20 31- 15- 30- 14- 29-Jul Aug Aug Sep Sep Current Period Comparison Period

Change

+1.1

+3.3

-8.7

-2.4

Change

-133.1

-48.8

-1.1

-6.8

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

Rank

1

2

3

4

Venue

XMAD

AQEU

CEUX

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

79.7

37.4

35.9

10.6

Jul A... A... S... S...

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,175.8

219.2

192.8

64.9

31-15-30-14-29-

Jul A., A., S., S.,

31 15 30 14 29

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

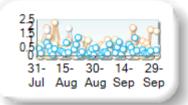
### **Best Prices**

At tou	ch		
Rank	Venue	Best Price (%)	Change
1	XMAD	0.84	+0.31
2	AQEU	0.41	+0.05
3	CEUX	0.37	-0.12
4	TQEX	0.21	-0.27
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00

Best Prices Trend

BATE

7

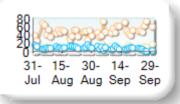


0.00

+0.00

25k E	25k EUR deal									
Rank	Venue	Best Price (%)	Change							
1	XMAD	53.08	+7.71							
2	CEUX	8.64	+3.10							
3	AQEU	7.07	-3.26							
4	TQEX	0.34	-0.21							
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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#### PUIG BRANDS, S.A. CLASE B

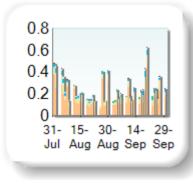
1aı	rket	Share		Spr At tou	eads					epths (top of book	<)	Bes At tou	st Pri	ces	
Rank	Venue	Market Share	Change	Rank	Venue	Spread (bps)	Change	Rank	Venue	Depth (1K EUR)	Change	Rank	Venue	Best Price (%)	Change
1	XMAD	63.76%	+4.04	1	XMAD	11.47	-0.27	1	XMAD	49.2	+6.0	1	XMAD	8.77	-1.06
2	CEUX	27.68%	-5.42	2	CEUX	12.13	-0.40	2	CEUX	16.9	+0.9	2	CEUX	6.07	-0.03
3	AQEU	7.73%	+1.69	3	AQEU	13.47	+0.27	3	AQEU	11.7	+1.6	3	AQEU	1.94	+1.02
4	BATE	0.52%	-0.06	Monthl	y Spread T	rend		Monthl	y Depth T	rend		4	CHIX	0.00	+0.00
5	CHIX	0.31%	-0.25	3 2 1	0 25	0			100			5	BATE	0.00	+0.00
		15- 30- 14 Aug Aug Se			Venue XMAD	Spread (bps) 19.24 37.60	Change +0.91 +1.51	50BP Rank	S Depth Venue XMAD CEUX	(deeper into Depth (1K EUR) 498.3 106.2	<b>book)</b> Change +31.3 -4.2	25k E Rank	Jul A UR deal Venue	Best Price	Chang
				3	CEUX	39.79	+7.36	3	AQEU	94.6	-10.2	1	XMAD	88.52	+2.69
arket	t Share Tre	end		Monthl	y Spread T	rend		Monthl	y Depth Ti	end		2	CEUX	8.82	-2.54
	100			5	A Bor				800		8	3	AQEU	2.09	-0.52
	80 60			3	19432		222		288	Sand and a second	29 <u>69</u>	4	CHIX	0.00	+0.00
	40 20				σ∟ 31- 15	- 30- 14	4- 29-		31-	15-30-1	4- 29-	5	BATE	0.00	+0.00
		15- 30- 14 Aug Aug Se				_				Aug Aug S				5- 30- 1 Aug Aug Se	
value tradir avera index last v	e trade ng. The aging ov a. The cu week and	e is based o d during share is ca ver all stoo urrent value s d the change us week.	continuous lculated by cks in the shown is for	sprea the t over basec books	d of the book. The the stoc l on mea s every	e best visib he result ks in the i asurements 30 seconds	bid to offer le orders in is averaged ndex and is of the order s. The value ed in basis	of vis the o of mi over based	ible liqu rder boo d price. the stoo d on mea	idity (bids ar ok within 10 The result cks in the ir asurements	the amount nd offers) in ) or 50 BPS is averaged ndex and is of the order ds. This is	each price is av index	venue (no ties eraged and is l	6 measures posts an at c) for stocks over the st pased on me pook every 5	osolute b . The re ocks in asureme

Current Period Comparison Period 01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

#### RED ELECTRICA CORPORACION SA RED ELECTRICA

Market Share						
Rank	Venue	Market Share	Change			
1	XMAD	59.76%	-5.73			
2	CEUX	25.00%	+2.87			
3	AQEU	10.17%	+2.30			
4	TQEX	4.36%	-0.09			
5	TRQX	0.45%	+0.41			
6	BATE	0.18%	+0.17			
7	CHIX	0.08%	+0.07			
Volume	Volume Trend					

olume Treno



Market Share Trend

100 80 60	
40 20	
20	
_	- 15- 30- 14- 29-
Ju	I Aug Aug Sep Sep
_	

**Spreads** 

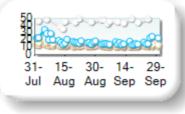
At touch				
Rank	Venue	Spread (bps)	Change	
1	CEUX	8.56	-0.95	
2	AQEU	8.86	-1.03	
3	XMAD	8.98	-0.96	
4	TQEX	10.35	-0.94	
Monthly Sproad Trand				

Monthly Spread Trend



Rank	Venue	Spread (bps)	Change		
1	XMAD	10.95	-0.90		
2	CEUX	14.01	-2.05		
3	AQEU	16.02	-3.46		
4	TQEX	52.83	+0.83		
Monthly Sprood Trond					

Monthly Spread Trend



**Current Period Comparison Period** 

Change

+12.2

+3.8 +7.5

-0.3

29-

Change

+86.6

-4.4

+29.7

-3.0

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

Rank

1

2

3

4

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

131.8

56.6

49.1

13.8

31- 15- 30- 14-

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,330.7

230.0

215.5

67.0

31- 15- 30- 14- 29-

Jul A... A... S... S...

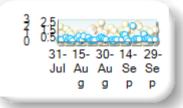
Jul Aug Aug Sep Sep

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

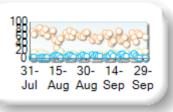
	CII		
Rank	Venue	Best Price (%)	Change
1	CEUX	1.28	-0.06
2	XMAD	1.16	+0.26
3	AQEU	0.51	-0.07
4	TQEX	0.37	-0.22
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00

Best Prices Trend



25k E	25k EUR deal				
Rank	Venue	Best Price (%)	Change		
1	XMAD	56.55	-7.84		
2	CEUX	11.52	+1.53		
3	AQEU	6.02	+2.04		
4	TQEX	0.39	+0.05		
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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#### Repsol YPF SA

1 2 3 4 5	XMAD CEUX AQEU	65.86% 22.24%	-1.61
3 4		22.24%	
4			+0.78
	AQEU	7.17%	+0.63
5	TQEX	4.41%	+0.10
	TRQX	0.12%	+0.02
6	CHIX	0.11%	+0.06
7	BATE	0.08%	+0.02
8	AQXE	0.00%	0.00
1 1 0 0		5- 30- 14 Jug Aug Se	

Market Share Trend

100	
80	
60 40	
20	
31- 15- 30- 14- 29- Jul Aug Aug Sep Sep	
Jul Aug Aug Sep Sep	

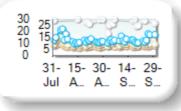
•	Spreads At touch			
Rank	Venue	Spread (bps)	Change	
1	CEUX	6.26	+0.33	
2	XMAD	6.41	+0.33	
3	AQEU	6.49	+0.10	
4	TQEX	6.98	-0.05	

Monthly Spread Trend

31-	15-	30-	14-	29-
Jul	Aug	Aug	Sep	Sep

Rank	Venue	Spread (bps)	Change
1	XMAD	7.58	+0.31
2	CEUX	9.66	-0.20
3	AQEU	12.82	-0.07
4	TQEX	30.66	-4.47
lonthl	(Eproad	Trond	

Monthly Spread Trend



Current Period Comparison Period

Change

-53.3

-11.4

-11.8

+1.2

29-

Change

+119.7

-27.2

-15.4

+14.2

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

Rank

1

2

3

4

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

260.9

82.3

56.8

25.0

31- 15- 30- 14-

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,835.2

362.0

239.3

117.6

31- 15- 30- 14- 29-

Jul Aug Aug Sep Sep

Jul Aug Aug Sep Sep

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

At	to	uch

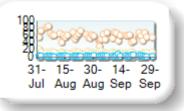
ALLOUCH				
Rank	Venue	Best Price (%)	Change	
1	XMAD	2.39	+0.15	
2	CEUX	1.37	-0.37	
3	TQEX	0.60	+0.03	
4	AQEU	0.59	+0.28	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k E	25k EUR deal					
Rank	Venue	Best Price (%)	Change			
1	XMAD	55.11	-6.57			
2	CEUX	11.79	-0.69			
3	AQEU	2.81	+0.77			
4	TQEX	0.94	+0.30			
5	CHIX	0.00	+0.00			
6	TRQX	0.00	+0.00			
7	BATE	0.00	+0.00			
8	AQXE	0.00	+0.00			

Best Prices Trend



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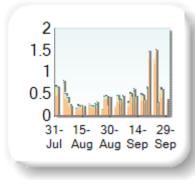
#### LABORAT FARMA ROVI

Mai	rket	Share		Spr At tou	eads				S Depth	pths	k)	Bes At tou	t Pri	ces	
Rank	Venue	Market Share	Change	Rank	Venue	Spread (bps)	Change	Rank	Venue	Depth (1K EUR)	Change	Rank	Venue	Best Price (%)	Change
1	XMAD	64.95%	+5.59	1	XMAD	(bps) 12.73	-1.38	1	XMAD	48.0	-1.6	1	XMAD	5.05	+0.40
2	CEUX	25.19%	-1.90	2	CEUX	13.13	-0.82	2	CEUX	15.9	-0.6	2	CEUX	2.32	-1.42
3	AQEU	7.08%	-1.35	3	AQEU	13.84	-0.94	3	AQEU	12.9	-0.3	3	AQEU	1.44	-0.12
4	TQEX	2.71%	-2.41	4	TQEX	36.06	-4.13	4	TQEX	1.8	0.0	4	TQEX	0.48	-0.32
5	TRQX	0.06%	+0.05	Monthl	y Spread T	rend		Month	ly Depth Tr	end		5	TRQX	0.00	+0.00
6	BATE	0.02%	+0.02	5	0,				00.	~		6	BATE	0.00	+0.00
Market	Jul 4 Share Tre 100 80 60 40 20 0 31-	15- 30- 14 Aug Aug Se end	ep Sep	25k E Rank 1 2 3 Monthly	UR deal Venue XMAD CEUX AQEU y Spread Tr O O O O 31- 15	g Aug Se Spread (bps) 17.33 35.33 36.82 rend	Change -1.84 -2.30 -3.06 4- 29-	Rank           1           2           3           4	S Depth Venue XMAD CEUX AQEU TQEX V Depth Tr	(deeper into Depth (1K EUR) 784.0 103.4 89.9 21.8	ep Sep book) Change +80.2 -4.2 -0.6 +1.8 4-29-	25k E Rank 1 2 3 4 5 6		Best Price (%) 89.05 5.71 3.44 0.00 0.00 0.00	Change -2.29 +0.04 +1.41 +0.00 +0.00 0.00 0.00 4- 29-
value tradir avera index last v	trade ng. The iging ov . The cu veek and	e is based of d during share is ca ver all stoo irrent value s d the chango us week.	continuous lculated by cks in the shown is for	sprea the t over based books for th	d of the book. Th the stock on mea s every 3	best visib ne result i ks in the in surements 30 seconds ad is quote	oid to offer le orders in s averaged ndex and is of the order . The value ed in basis	of vis the c of m over based book	ible liqui order boc id price. the stoc d on mea every	dity (bids a ok within 10 The result ks in the i osurements	the amount nd offers) in 0 or 50 BPS is averaged ndex and is of the order ds. This is	each price is ave index	venue (no ties eraged and is b		osolute best . The result ocks in the asurements

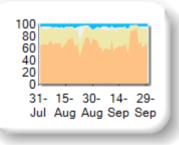
Current Period Comparison Period 01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

#### Banco de Sabadell SA

Mar	Market Share					
Rank	Venue	Market Share	Change			
1	XMAD	72.38%	+4.13			
2	CEUX	21.49%	-2.04			
3	AQEU	3.44%	-0.87			
4	TQEX	2.55%	-1.25			
5	BATE	0.05%	+0.02			
6	TRQX	0.05%	-0.01			
7	CHIX	0.03%	+0.01			
Volume	Volume Trend					



Market Share Trend



Rank	Venue	Spread (bps)	Change
1	XMAD	5.71	-1.01
2	CEUX	5.83	-1.04
3	AQEU	6.87	-0.89
4	TQEX	34.00	-1.33
2		در - 30- 14 g Aug Se	
.5k E	Jul Au UR deal	g Aug Se	ep Sep
-	Jul Au		
.5k E	Jul Au UR deal	g Aug Se	ep Sep
<b>.5k E</b> Rank	Jul Au UR deal Venue	g Aug Se	change
Sk E Rank	UR deal Venue XMAD	g Aug Se Spread (bps) 7.44	Change

Current Period Comparison Period

Change

+69.6

+12.6

+6.0

+2.0

29-

Change

+154.9

+24.1

+15.8

+8.3

29-

14-

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

31-

Venue

XMAD

CEUX

AQEU

TQEX

31-

Monthly Depth Trend

Rank

1

2

3

4

Rank

1

2

3

4

10BPS Depth (top of book)

Depth (1K EUR)

276.2

86.9

33.9

4.6

15- 30-

50BPS Depth (deeper into book)

Depth (1K

EUR)

931.7

314.8

156.1

50.8

15- 30- 14-

Jul Aug Aug Sep Sep

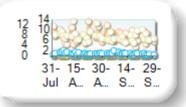
Jul Aug Aug Sep Sep

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

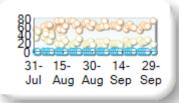
At tou	At touch					
Rank	Venue	Best Price (%)	Change			
1	XMAD	7.30	+0.58			
2	CEUX	6.90	-1.06			
3	TQEX	0.84	-0.23			
4	AQEU	0.81	-0.14			
5	CHIX	0.00	+0.00			
6	TRQX	0.00	+0.00			
7	BATE	0.00	+0.00			

Best Prices Trend



25k EUR deal				
Venue	Best Price (%)	Change		
XMAD	62.73	+0.29		
CEUX	22.01	-4.86		
AQEU	0.64	+0.15		
TQEX	0.09	+0.08		
CHIX	0.00	+0.00		
TRQX	0.00	+0.00		
BATE	0.00	+0.00		
	Venue XMAD CEUX AQEU TQEX CHIX TRQX	Venue         Best Price (%)           XMAD         62.73           CEUX         22.01           AQEU         0.64           TQEX         0.09           CHIX         0.00           TRQX         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%).

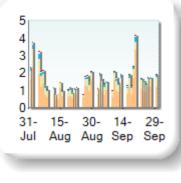
31- 15- 30- 14- 29-

Jul A., A., S., S.,

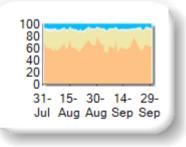
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#### Banco Santander SA

Market Share				
Rank	Venue	Market Share	Change	
1	XMAD	63.73%	+0.93	
2	CEUX	26.00%	-0.16	
3	AQEU	6.75%	-0.23	
4	TQEX	3.32%	-0.55	
5	TRQX	0.16%	+0.03	
6	BATE	0.03%	-0.02	
7	CHIX	0.02%	+0.00	
Volume	Trend			



Market Share Trend



Rank	Venue	Spread (bps)	Chang
1	CEUX	2.61	-0.26
2	AQEU	2.79	-0.21
3	XMAD	2.85	-0.15
4	TQEX	5.58	-0.18
Monthl <sup>®</sup>	y Spread T	rend	

25k EUR deal					
Rank	Venue	Spread (bps)	Change		
1	XMAD	3.95	-0.23		
2	CEUX	4.42	-0.48		
3	AQEU	5.33	-0.08		
4	TQEX	17.42	-1.32		
Monthly	y Spread	Trend			



Current Period Comparison Period

Change

+74.4

+24.9

+7.5

29-

Change

+58.1

+13.5

-2.9

+4.1

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

Rank

1

2

3

4

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

572.5

239.3

183.8

43.4

31-15-30-14-

50BPS Depth (deeper into book)

Depth (1K EUR)

670.7

653.0

483.5 227.7

31- 15- 30- 14- 29-

Jul Aug Aug Sep Sep

Jul Aug Aug Sep Sep

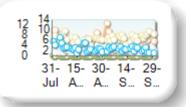
01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

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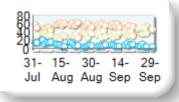
At touch				
Rank	Venue	Best Price (%)	Change	
1	CEUX	7.07	+1.56	
2	XMAD	6.36	+0.76	
3	AQEU	2.47	-0.57	
4	TQEX	1.66	+0.11	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	51.28	-3.59	
2	CEUX	37.47	+6.33	
3	AQEU	7.58	-2.98	
4	TQEX	0.36	+0.20	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	





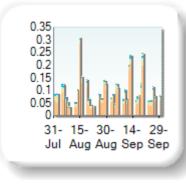
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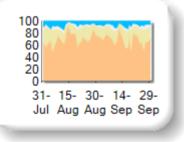
#### Sacyr Vallehermoso SA

Market Share				
Rank	Venue	Market Share	Change	
1	XMAD	71.48%	-1.74	
2	CEUX	18.05%	+0.78	
3	AQEU	6.51%	+0.53	
4	TQEX	3.88%	+0.37	
5	CHIX	0.04%	+0.03	
6	BATE	0.03%	+0.03	
7	TRQX	0.00%	-0.01	

Volume Trend



Market Share Trend

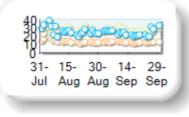


Rank	Venue	Spread (bps)	Change
1	XMAD	11.00	-0.59
2	CEUX	11.60	-0.32
3	AQEU	11.60	-0.54
4	TQEX	20.61	-6.87

3090,560

		5- 30- 14 ug Aug Se	
	UR deal		Changes
Rank	Venue	Spread (bps)	Change
1	XMAD	13.11	-0.94
2	AQEU	24.59	-1.94
3	CEUX	27.38	+0.29
4	TQEX	74.87	n/a

Monthly Spread Trend



**Current Period Comparison Period** 

Change

+13.2

+3.0

-1.0

+0.5

Change

+182.7

+26.4

+3.2

+13.0

29-

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

Rank

1

2

3

4

Venue

XMAD

AQEU

CEUX

TQEX

31-

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

100.1

25.7

20.3

4.5

\_ -Jul A... A... S... S...

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,212.7

158.2

157.9

38.3

15- 30- 14-

Jul Aug Aug Sep Sep

31 15 30 14 29

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

Change

### **Best Prices**

At

1	XMAD	3.37		
Rank	Venue	Best Price (%)		
At touch				

		· · ·	
1	XMAD	3.37	+0.45
2	CEUX	1.65	-0.18
3	AQEU	0.76	+0.28
4	TQEX	0.49	-0.09
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00

Best Prices Trend



25k EUR deal				
Rank	Venue	Best Price (%)	Change	
1	XMAD	90.47	+1.75	
2	AQEU	3.38	+0.08	
3	CEUX	1.60	-2.51	
4	TQEX	0.07	+0.05	
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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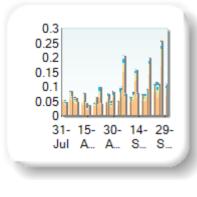
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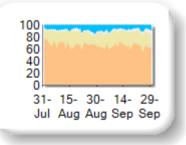
#### SOLARIA ENERGIA Y

Market Share				
Rank	Venue	Market Share	Change	
1	XMAD	65.73%	-1.75	
2	CEUX	22.33%	+1.14	
3	AQEU	7.00%	-1.09	
4	TQEX	4.61%	+1.44	
5	BATE	0.19%	+0.17	
6	CHIX	0.09%	+0.05	
7	TRQX	0.05%	+0.04	
Values - Tree d				

Volume Trend

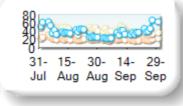


Market Share Trend



#### **Spreads** At touch Change Rank Venue Spread (bps) 1 XMAD 15.22 -2.09 2 CEUX 15.37 -2.09 3 16.55 -1.94 AQEU 4 TQEX 33.29 -8.39 Monthly Spread Trend 60 āō 20 30-29-31-15-14-Jul Aug Aug Sep Sep

Rank	Venue	Spread (bps)	Change
1	XMAD	19.73	-2.16
2	AQEU	37.42	-2.57
3	CEUX	40.56	-6.24
Monthly	y Spread	Trend	



Current Period Comparison Period

Change

+1.9

+0.2

+1.9

+1.3

29-

Change

+194.7

+8.5

+9.6

+5.8

29-

14-

**Book Depths** 

Venue

XMAD

AOEU

CEUX

TQEX

Monthly Depth Trend

31-

Venue

XMAD

AQEU

CEUX

TQEX

Monthly Depth Trend

Rank

1

2

3

4

Rank

1

2

3

4

10BPS Depth (top of book)

Depth (1K EUR)

53.4

16.7

14.7

2.9

15- 30-

50BPS Depth (deeper into book)

Depth (1K

EUR)

941.4

116.0

98.6

26.5

31- 15- 30- 14-

Jul Aug Aug Sep Sep

Jul Aug Aug Sep Sep

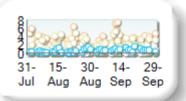
01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

At	to	u	cł
	~~	~	

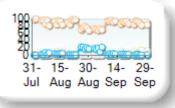
ALLOUCH				
Rank	Venue	Best Price (%)	Change	
1	XMAD	3.75	+0.29	
2	CEUX	2.64	+0.22	
3	AQEU	0.83	+0.10	
4	TQEX	0.39	-0.02	
5	CHIX	0.00	+0.00	
6	TRQX	0.00	+0.00	
7	BATE	0.00	+0.00	

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	85.60	-2.41
2	AQEU	5.53	-0.85
3	CEUX	4.40	+2.30
4	TQEX	0.20	+0.19
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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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.

#### Telefonica SA

Rank	Venue	Market Share	Change	
1	XMAD	70.69%	+1.56	
2	CEUX	18.29%	-0.77	
3	AQEU	6.05%	-1.11	
4	TQEX	4.03%	-0.14	
5	TRQX	0.63%	+0.28	
6	BATE	0.21%	+0.12	
7	CHIX	0.11%	+0.06	
8	AQXE	0.00%	+0.00	
Volume Trend				

Market Share Trend

100 80 60 40 20	
_	1– 15– 30– 14– 29– ul Aug Aug Sep Sep

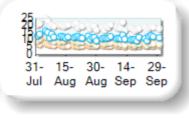
**Spreads** At touch Rank Venue Spread Change (bps) 1 CEUX 4.05 -0.48 2 XMAD 4.44 -0.40 3 -0.78 AQEU 4.48 4 TQEX 5.04 -0.77

Monthly Spread Trend

2

anne	Venue	(bps)	chunge	
1	XMAD	5.92	-0.36	
2	CEUX	7.54	-1.74	
3	AQEU	11.16	-1.08	
4	TQEX	18.23	-1.90	

Monthly Spread Trend



Current Period Comparison Period

Change

+55.7

+18.9

+3.9

+4 0

Change

+166.7

+45.3

+10.6

+13.2

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

Rank

1

2

3

4

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

10BPS Depth (top of book)

Depth (1K EUR)

403.5

105.3

69.2

30.5

31- 15- 30- 14- 29-

50BPS Depth (deeper into book)

Depth (1K

EUR)

1,324.3

578.4

399.4

227.8

31- 15- 30- 14- 29-Jul A... A... S... S...

Jul Aug Aug Sep Sep

01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

At	to	uc

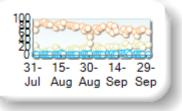
ALLOUCH				
Rank	Venue	Best Price (%)	Change	
1	CEUX	3.48	-0.20	
2	XMAD	3.01	-1.05	
3	AQEU	0.95	-0.07	
4	TQEX	0.78	-0.01	
5	BATE	0.00	+0.00	
6	CHIX	0.00	+0.00	
7	TRQX	0.00	+0.00	
8	AQXE	0.00	+0.00	

Best Prices Trend



25k EUR deal			
Rank	Venue	Best Price (%)	Change
1	XMAD	68.71	-10.93
2	CEUX	21.98	+7.32
3	AQEU	2.09	+0.75
4	TQEX	0.57	+0.19
5	CHIX	0.00	+0.00
6	TRQX	0.00	+0.00
7	BATE	0.00	+0.00
8	AQXE	0.00	+0.00

Best Prices Trend



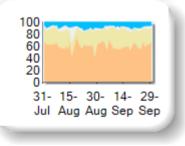
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#### UNICAJA BANCO. S.A.

Market Share			
Rank	Venue	Market Share	Change
1	XMAD	60.43%	-0.04
2	CEUX	27.53%	+0.99
3	AQEU	7.88%	-0.01
4	TQEX	4.06%	-0.88
5	BATE	0.06%	+0.03
6	CHIX	0.02%	0.00
7	TRQX	0.01%	-0.08
Volume Trend			

0.2 0.15 0.1 0.05 0 31- 15- 30- 14- 29-Jul A., A., S., S.,

Market Share Trend



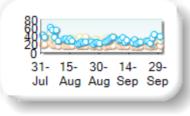
### Spreads

At touch				
Rank	Venue	Spread (bps)	Change	
1	XMAD	13.84	-1.31	
2	CEUX	13.90	-1.31	
3	AQEU	14.20	-1.19	
4	TQEX	19.23	-9.02	
4	IQEX	19.23	-9.02	

Monthly Spread Trend

Rank	Venue	Spread (bps)	Change	
1	XMAD	16.70	-1.22	
2	CEUX	29.60	-4.80	
3	AQEU	31.12	-1.90	
4	TQEX	144.72	n/a	

Monthly Spread Trend



Current Period Comparison Period

Change

+4.6

+4.0

+1.2

29-

Change

+67.4

+6.6

-15.3

+3.1

29-

**Book Depths** 

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

10 8

31-

Venue

XMAD

CEUX

AQEU

TQEX

Monthly Depth Trend

Rank

1

2

3

4

Rank

1

2

3

4

10BPS Depth (top of book)

Depth (1K EUR)

70.1

23.7

20.3

5.1

15- 30-

50BPS Depth (deeper into book)

Depth (1K

EUR)

974.7

115.4

113.9

30.9

31- 15- 30- 14-

Jul Aug Aug Sep Sep

Jul Aug Aug Sep Sep

14-

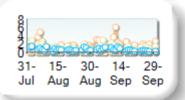
01-Sep-2024 to 30-Sep-2024 01-Aug-2024 to 31-Aug-2024

### **Best Prices**

At	touch	

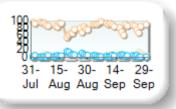
Rank	Venue	Best Price (%)	Change		
1	XMAD	2.16	+1.50		
2	CEUX	1.21	+0.00		
3	AQEU	0.60	-0.24		
4	TQEX	0.42	-0.09		
5	CHIX	0.00	+0.00		
6	TRQX	0.00	+0.00		
7	BATE	0.00	+0.00		

Best Prices Trend



25k EUR deal					
Rank	Venue	Best Price (%)	Change		
1	XMAD	85.34	+3.47		
2	CEUX	4.15	+1.75		
3	AQEU	2.79	-1.99		
4	TQEX	0.05	+0.03		
5	CHIX	0.00	+0.00		
6	TRQX	0.00	+0.00		
7	BATE	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.