

MONTHLY STATISTICS: AUGUST 2022

SUMMARY

Market Share		5.05%	
	VALUE TRADED	ADV	% CHANGE OF ADV
Total Value Traded:	€ 40,251,207,385	€ 1,750,052,495	-21%
Auction on Demand:	€ 618,096,940	€ 26,873,780	-12%
Aquis Matching Pool:	€ 4,743,028,789	€ 206,218,643	-16%
Market at Close:	€ 7,237,998,087	€ 314,695,569	-33%
Benchmark Cross:	€ 376,112,519	€ 16,352,718	-30%

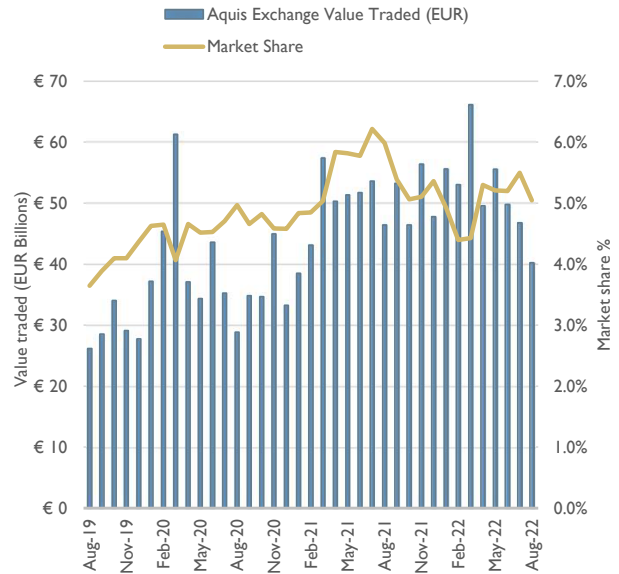
MONTHLY TOP STOCKS BY MARKET SHARE

STOCK	UMTF	MARKET SHARE
Corporacion Financiera Alba	ALBe	17.72%
Vienna Insurance Group	VIGv	13.87%
Catalana Occidente	GCOe	12.53%
Burberry Group	BRBYI	12.40%
Ebro Foods S.A	EBROe	12.03%
Immofinanz AG	IIAv	11.74%
Italgas S.p.A	IGm	11.41%
Davide Campari	CPRm	11.17%
Red Electrica Corporacion S.A.	REDe	10.83%
Barratt Developments plc	BDEVI	10.74%

MONTHLY TOP STOCKS BY VALUE TRADED

STOCK	UMTF	VALUE TRADED	MARKET SHARE
Sanofi	SANp	€ 605,593,208	5.98%
ASML Holding NV	ASMLa	€ 590,853,395	5.00%
TotalEnergies SE	TTEp	€ 582,577,548	5.79%
Lvmh Moet Hennessy Vuitton SE	MCp	€ 484,512,708	5.71%
Novo Nordisk	NOVOBc	€ 482,202,948	10.26%
Nestle SA	NESNz	€ 401,433,803	4.64%
Shell Plc	SHELLa	€ 380,571,965	4.52%
Roche Holding AG	ROGz	€ 380,113,743	4.49%
BP plc	BPI	€ 326,575,220	10.73%
Astrazeneca plc	AZNI	€ 320,304,359	5.41%
Novartis AG	NOVNz	€ 306,141,174	3.67%
GSK Plc	GSKI	€ 301,959,343	5.65%
Shell Plc	SHELL	€ 298,273,394	3.65%
Prosus NV	PRXa	€ 290,536,689	5.49%
Glencore plc	GLENI	€ 289,291,845	5.74%

VALUE TRADED PER MONTH



TRADING BY MARKET

MARKET	VALUE TRADED	MARKET SHARE
London	€ 8,315,797,161	5.35%
Frankfurt	€ 6,506,566,791	4.96%
Paris	€ 6,071,679,334	4.87%
Zurich	€ 4,079,463,142	4.90%
Amsterdam	€ 3,621,239,218	4.62%
Milan	€ 3,038,492,614	5.83%
Stockholm	€ 2,211,552,932	4.48%
Madrid	€ 1,791,529,157	6.17%
Copenhagen	€ 1,653,079,330	4.94%
Oslo	€ 943,164,169	4.49%
Helsinki	€ 728,817,380	5.20%
Brussels	€ 606,618,288	5.38%
Vienna	€ 272,253,877	6.54%
Dublin	€ 217,758,207	3.74%
Lisbon	€ 193,195,773	5.28%

MONTHLY TOP 5 SECURITIES BY MARKET SHARE PER MARKET

LONDON TOP STOCKS

STOCK	UMTF	MARKET SHARE
Burberry Group	BRBYI	12.40%
Barratt Developments plc	BDEVI	10.74%
Wise Plc	WISEI	10.47%
Ocado Group Plc	OCDOI	8.94%
B&M European Value Retail S.A.	BMEI	8.70%

FRANKFURT TOP STOCKS

STOCK	UMTF	MARKET SHARE
Beiersdorf AG	BEId	8.53%
Hannover Ruck SE	HNRId	8.26%
Knorr-Bremse AG	KBXd	7.68%
Fresenius SE & Co. KGaA	FREd	7.48%
Brenntag AG	BNRd	7.35%

MILAN TOP STOCKS

STOCK	UMTF	MARKET SHARE
Italgas S.p.A	IGm	11.41%
Davide Campari	CPRm	11.17%
Interpump Group Spa	IPm	10.73%
Banca Mediolanum Spa.	BMEDm	10.49%
A2A Spa	A2Am	10.20%

PARIS TOP STOCKS

STOCK	UMTF	MARKET SHARE
ST Microelectronics	STMp	6.06%
Sanofi	SANp	5.98%
Air Liquide S.A	Alp	5.90%
Lvmh Moet Hennessy Vuitton SE	MCp	5.71%
Bolloré.	BOLp	5.66%

AMSTERDAM TOP STOCKS

STOCK	UMTF	MARKET SHARE
Hal Trust	HALa	9.83%
Wolters Kluwers NV	WKLd	6.94%
Heineken Holdings	HEIOa	6.33%
IMCD N.V.	IMCDa	6.13%
Koninklijke Ahold Delhaize N.V.	ADa	5.57%

MADRID TOP STOCKS

STOCK	UMTF	MARKET SHARE
Corporacion Financiera Alba	ALBe	17.72%
Catalana Occidente	GCOe	12.53%
Ebro Foods S.A	EBROe	12.03%
Red Electrica Corporacion S.A.	REDe	10.83%
Laboratorios Farmaceuticos Rovi S.	ROVle	10.52%

ZURICH TOP STOCKS

STOCK	UMTF	MARKET SHARE
Givaudan SA	GIVNz	8.24%
Kuhne & Nagel International AG	KNINz	6.44%
Compagnie financiere Richemont S	CFRz	6.05%
Geberit AG	GEBNz	5.69%
Straumann Holding AG	STMNz	5.63%

OSLO TOP STOCKS

STOCK	UMTF	MARKET SHARE
Subsea 7 S.A.	SUBCo	8.84%
Gjensidige Forsikring ASA	GJFo	8.47%
Tomra Systems ASA	TOMo	7.61%
Nel ASA	NELo	7.10%
SpareBank 1 SR-Bank ASA	SRBNKo	6.94%

COPENHAGEN TOP STOCKS

STOCK	UMTF	MARKET SHARE
H. Lundbeck AS	HLUNAc	8.76%
SimCorp	SIMc	6.31%
Chr. Hansen Holding	CHRC	6.30%
Topdanmark	TOPc	5.93%
Pandora A/S	PNDORc	5.45%

STOCKHOLM TOP STOCKS

STOCK	UMTF	MARKET SHARE
Swedish Match	SWMA	6.35%
Fastighets AB Balder	BALDB	5.85%
Assa Abloy AB	ASSAB	5.79%
Skandinaviska Enskilda Banken	SEBA	5.65%
Lundin Petroleum	LUPE	5.63%

HELSINKI TOP STOCKS

STOCK	UMTF	MARKET SHARE
TietoEVRY Corporation	TIETOh	8.52%
Sanoma Corporation	SAAIH	7.27%
Wartsila Oyj Abp	WRTIWh	7.18%
Metsa Board Corporation	METSBh	6.43%
Sampo Plc	SAMPOh	6.04%

BRUSSELS TOP STOCKS

STOCK	UMTF	MARKET SHARE
Ageas SA/NV	AGSb	8.55%
Ackermans & Van Haaren	ACKBb	7.91%
Cofinimmo	COFBb	7.58%
Warehousing & Distribution De Pa	WDPb	6.89%
VGP N.V.	VGpb	6.72%

VIENNA TOP STOCKS

STOCK	UMTF	MARKET SHARE
Vienna Insurance Group	VIGv	13.87%
Immofinanz AG	IIAv	11.74%
S IMMO AG	SPIv	9.96%
Palfinger AG	PALv	8.11%
Uniqi Insurance Group AG	UQAv	7.50%

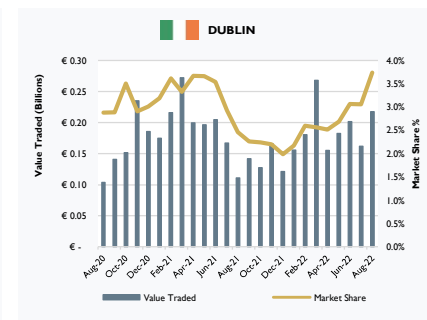
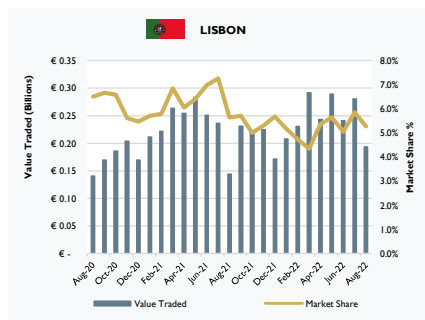
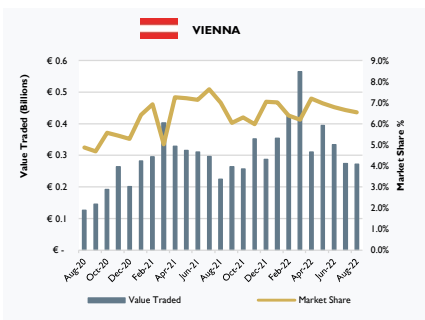
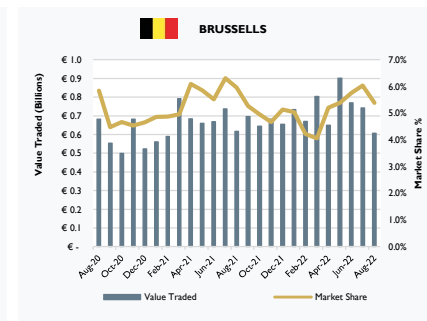
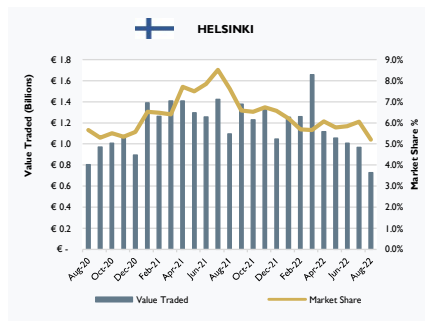
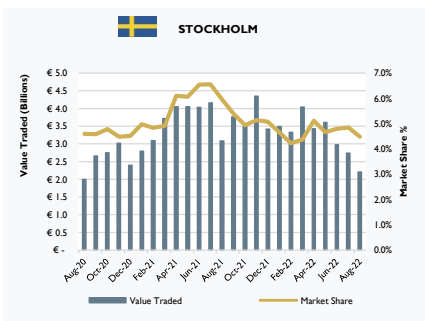
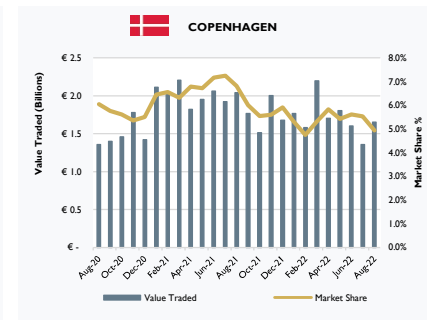
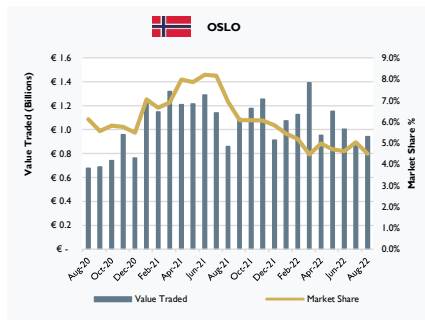
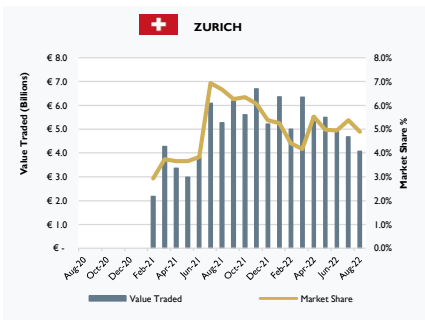
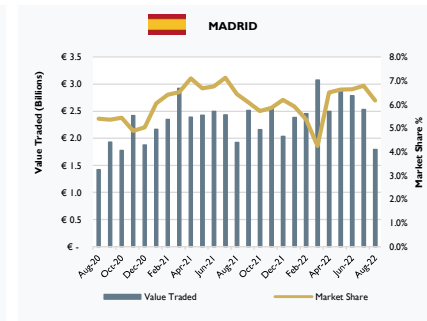
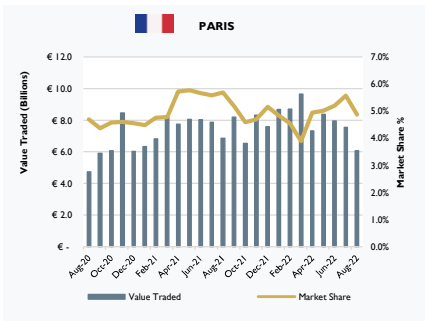
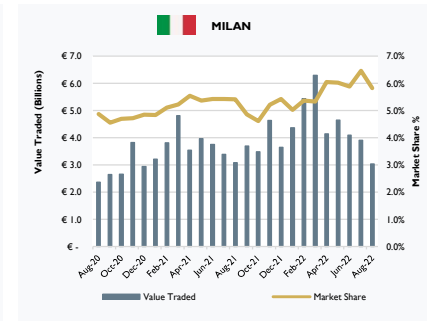
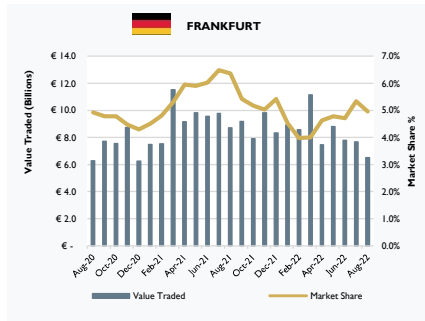
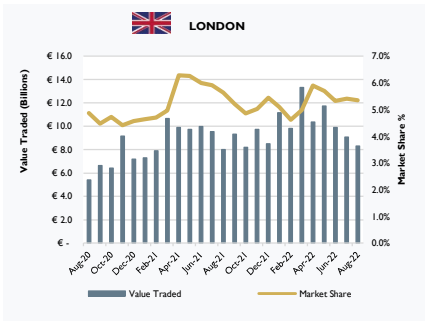
LISBON TOP STOCKS

STOCK	UMTF	MARKET SHARE
Corticeira Amorim - S.G.P.S., S.A.	CORu	11.69%
Redes Energeticas Nacionais Sgps S	RENEu	10.99%
Nos SGPS SA.	NOSu	6.82%
CTT Correios De Portugal SA	CTTu	6.47%
Mota-engil S.G.P.S., S.A.	EGLu	6.33%

DUBLIN TOP STOCKS

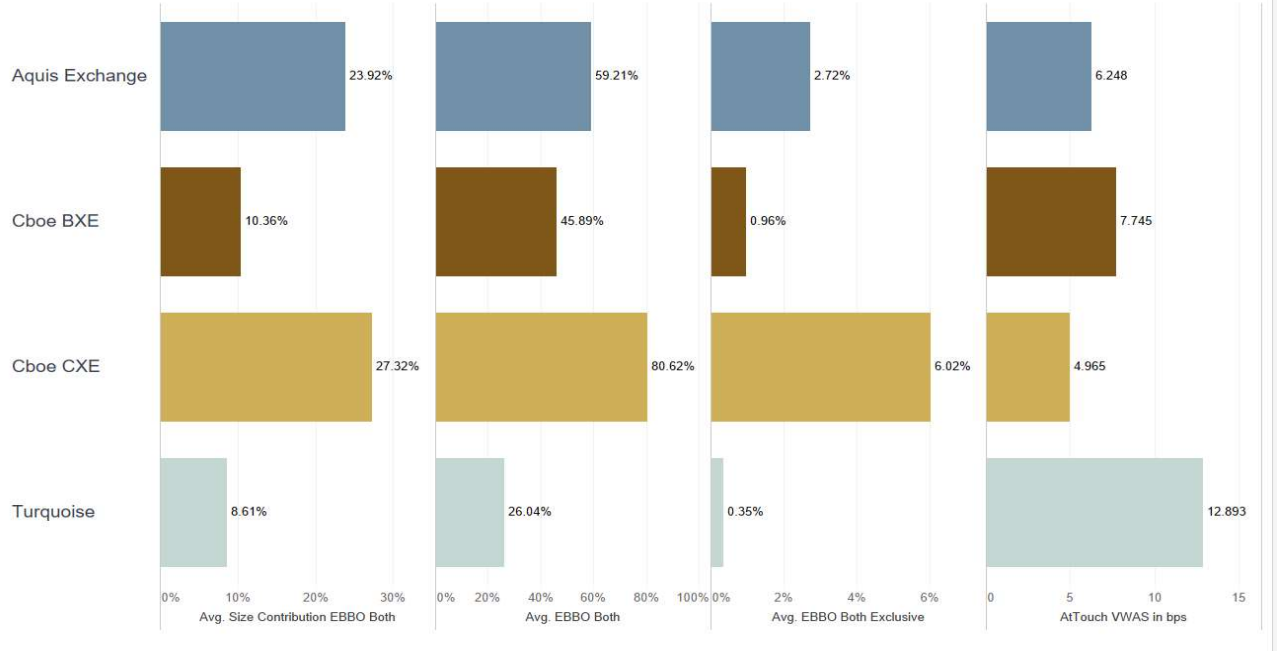
STOCK	UMTF	MARKET SHARE
F. B. D Holdings Plc	EG7i	8.16%
Dalata Hotel Group Plc	DHGi	6.82%
Glenveagh Properties Plc	GVRi	6.66%
Irish Continental Group Plc	IR5Bi	6.42%
Cairn Homes Plc	CSHi	5.44%

HISTORICAL MARKET SHARE AND VOLUME PER MARKET



QUALITY OF AVAILABLE LIQUIDITY PER VENUE

Average Size Contribution vs Average Liquidity at Touch vs Presence for the UK 100 and Swiss 20



Average Size Contribution vs Average Liquidity at Touch vs Presence for European Indices



Big xyt definitions:

- **Size contribution EBBO both** Ratio between the cumulative bid and ask sizes at a given exchange and the cumulative EBB and EBO sizes (contribution of BO size at a given exchange to overall EBBO size). Bid has to be equal to the EBB and ask equal to the EBO. For daily aggregation the ratio is weighed by time.
- **Presence EBBO Both** % calculates the percentage of time (in millisecond resolution) that particular exchange has both bid and ask not worse than corresponding products/exchanges in the relation to time period that combined bid and ask across all exchanges (EBBO) exists.
- **Presence EBBO Both Exclusive** % calculates the percentage of time period (in millisecond resolution) that a particular exchange has both bid and ask not worse than corresponding products/exchanges and additionally either bid or ask is on the best level. Metric is calculated in the relation to the time period that combined bid and ask across all exchanges (EBBO) exists.
- **Spread at Touch** calculates the observed bid-offer spread of every single quote (BBO). This spread is a relative measure in relation to the mid price expressed in basis points (0.01%).

