

### MONTHLY STATISTICS: SEPTEMBER 2022

#### SUMMARY

	VALUE TRADED	ADV	% CHANGE OF ADV
<b>Market Share</b>			4.83%
<b>Total Value Traded:</b>	€ 45,404,023,720	€ 2,063,819,260	18%
<b>Auction on Demand:</b>	€ 562,684,694	€ 25,576,577	-5%
<b>Aquis Matching Pool:</b>	€ 2,969,825,210	€ 134,992,055	-35%
<b>Market at Close:</b>	€ 13,434,231,052	€ 610,646,866	94%
<b>Benchmark Cross:</b>	€ 588,836,410	€ 26,765,291	64%

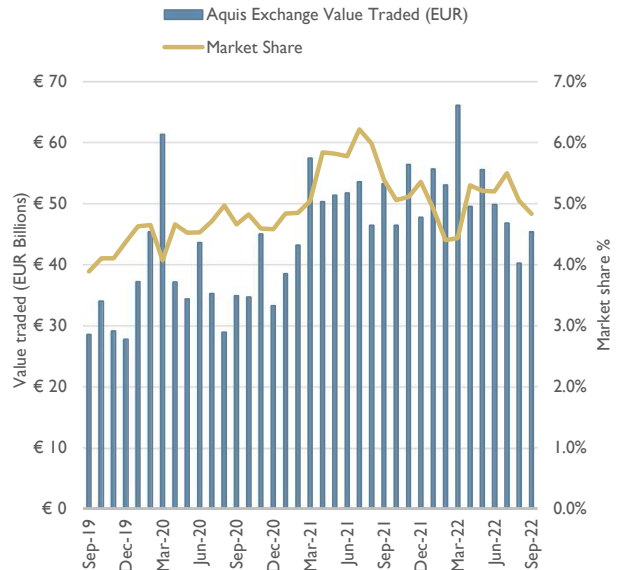
#### MONTHLY TOP STOCKS BY MARKET SHARE

STOCK	UMTF	MARKET SHARE
Wise Plc	WISEI	13.52%
Catalana Occidente	GCOe	13.07%
Corporacion Financiera Alba	ALBe	11.64%
Ebro Foods S.A	EBROe	11.52%
Vienna Insurance Group	VIGv	11.27%
Porr AG	POsv	10.92%
Semperit AG Holding	SEMV	10.65%
Interpump Group Spa	IPm	10.11%
Banca Mediolanum Spa.	BMEDm	10.07%
Sainsbury (J) plc	SBRYI	9.80%

#### MONTHLY TOP STOCKS BY VALUE TRADED

STOCK	UMTF	VALUE TRADED	MARKET SHARE
TotalEnergies SE	TTEp	€ 637,055,304	5.22%
ASML Holding NV	ASMLa	€ 536,350,183	4.26%
Lvmh Moet Hennessy Vuitton SE	MCp	€ 521,737,052	5.74%
Roche Holding AG	ROGz	€ 517,319,584	4.28%
Nestle SA	NESNz	€ 455,223,618	3.58%
Astrazeneca plc	AZNI	€ 405,507,446	5.16%
Shell Plc	SHELL	€ 386,008,058	4.00%
Shell Plc	SHELLa	€ 381,647,664	3.95%
Unicredit Spa	UCGm	€ 360,632,044	5.81%
Glencore plc	GLENI	€ 348,628,446	5.21%
Novartis AG	NOVNz	€ 323,735,597	3.40%
Intesa Sanpaolo Spa	ISPM	€ 321,143,042	4.96%
Novo Nordisk	NOVOBc	€ 318,416,262	10.12%
BP plc	BPI	€ 315,561,423	9.70%
Iberdrola S.A.	IBEE	€ 306,856,724	6.76%

#### VALUE TRADED PER MONTH



#### TRADING BY MARKET

MARKET	VALUE TRADED	MARKET SHARE
London	€ 9,857,511,114	5.04%
Paris	€ 7,081,473,938	4.88%
Frankfurt	€ 7,040,422,686	4.57%
Zurich	€ 4,618,882,972	4.42%
Milan	€ 3,680,218,410	5.76%
Amsterdam	€ 3,548,774,944	4.39%
Stockholm	€ 2,595,172,360	4.23%
Madrid	€ 2,216,414,112	5.93%
Copenhagen	€ 1,389,023,262	4.87%
Helsinki	€ 1,054,252,980	4.90%
Oslo	€ 1,033,444,676	4.50%
Brussels	€ 611,072,704	4.86%
Vienna	€ 275,316,734	5.94%
Lisbon	€ 206,919,174	5.18%
Dublin	€ 195,123,720	2.88%

## MONTHLY TOP 5 SECURITIES BY MARKET SHARE PER MARKET

### LONDON TOP STOCKS

STOCK	UMTF	MARKET SHARE
Wise Plc	WISEI	13.52%
Sainsbury (J) plc	SBRYI	9.80%
Land Securities Group	LANDI	7.86%
Intermediate Capital Group	ICPI	7.58%
Segro Plc	SGROI	6.91%

### FRANKFURT TOP STOCKS

STOCK	UMTF	MARKET SHARE
Beiersdorf AG	BEId	8.16%
Deutsche Boerse AG	DBId	6.88%
Brenntag AG	BNRd	6.21%
Knorr-Bremse AG	KBXd	6.15%
Vonovia SE	VNAd	6.08%

### MILAN TOP STOCKS

STOCK	UMTF	MARKET SHARE
Interpump Group Spa	IPm	10.11%
Banca Mediolanum Spa.	BMEDm	10.07%
Infrastructure Wireless Italiana S.p.	INWm	9.95%
Hera Spa	HERm	9.79%
Prysmian S.p.A	PRYm	9.58%

### PARIS TOP STOCKS

STOCK	UMTF	MARKET SHARE
Biomerieux	BIMp	5.94%
Dassault Systemes SA	DSYp	5.81%
Edenred	EDENp	5.76%
Lvmh Moet Hennessy Vuitton SE	MCp	5.74%
Safran SA	SAFp	5.68%

### AMSTERDAM TOP STOCKS

STOCK	UMTF	MARKET SHARE
Hal Trust	HALa	8.20%
Heineken Holdings	HEIOa	7.98%
Universal Music Group N.V.	UMG	6.46%
Heineken N.V	HEIAa	5.56%
Wolters Kluwers NV	WKLa	5.53%

### MADRID TOP STOCKS

STOCK	UMTF	MARKET SHARE
Catalana Occidente	GCOe	13.07%
Corporacion Financiera Alba	ALBe	11.64%
Ebro Foods S.A	EBROe	11.52%
Mapfre Sociedad Anonima	MAPe	9.49%
Laboratorios Farmaceuticos Rovi S.	ROVle	9.45%

### ZURICH TOP STOCKS

STOCK	UMTF	MARKET SHARE
Straumann Holding AG	STMNz	7.71%
Sika AG	SIKAz	5.45%
Givaudan SA	GIVNz	5.19%
LafargeHolcim Ltd	HOLNz	5.13%
Alcon Inc.	ALCz	5.09%

### OSLO TOP STOCKS

STOCK	UMTF	MARKET SHARE
Gjensidige Forsikring ASA	GJFo	7.40%
Telenor ASA	TELo	7.05%
Tomra Systems ASA	TOMo	6.80%
Orkla	ORKo	6.30%
AutoStore Holdings Ltd	AUTOo	6.30%

### COPENHAGEN TOP STOCKS

STOCK	UMTF	MARKET SHARE
H. Lundbeck AS	HLUNBc	6.15%
Chr. Hansen Holding	CHRC	5.56%
Orsted A/S	ORSTEc	5.37%
Coloplast AS	COLOBc	5.31%
Novozymes AS	NZYMBc	5.28%

### STOCKHOLM TOP STOCKS

STOCK	UMTF	MARKET SHARE
Svenska Handelsbanken	SHBAs	6.06%
Swedbank AB	SWEDAs	5.91%
Skandinaviska Enskilda Banken	SEBAs	5.81%
Essity Aktiebolag (publ)	ESSIBs	5.69%
Swedish Match	SWMAs	5.60%

### HELSINKI TOP STOCKS

STOCK	UMTF	MARKET SHARE
Sanoma Corporation	SAAIvH	8.84%
Elisa Oyj	ELISAh	6.59%
Kesko Oyj	KESKBh	6.05%
Qt Group Plc	QTCOMh	5.98%
Sampo Plc	SAMPOh	5.98%

### BRUSSELS TOP STOCKS

STOCK	UMTF	MARKET SHARE
Ackermans & Van Haaren	ACKBb	7.73%
Warehousing & Distribution De Pai	WDPb	7.20%
Elia System Operator S.A. N.V.	ELIb	6.64%
Cofinimmo	COFBb	5.82%
Anheuser-Busch In Bev SA/NV	ABIb	5.55%

### VIENNA TOP STOCKS

STOCK	UMTF	MARKET SHARE
Vienna Insurance Group	VIGv	11.27%
Porr AG	POsv	10.92%
Semperit AG Holding	SEMv	10.65%
Uniqi Insurance Group AG	UQAv	9.70%
Palfinger AG	PALv	8.77%

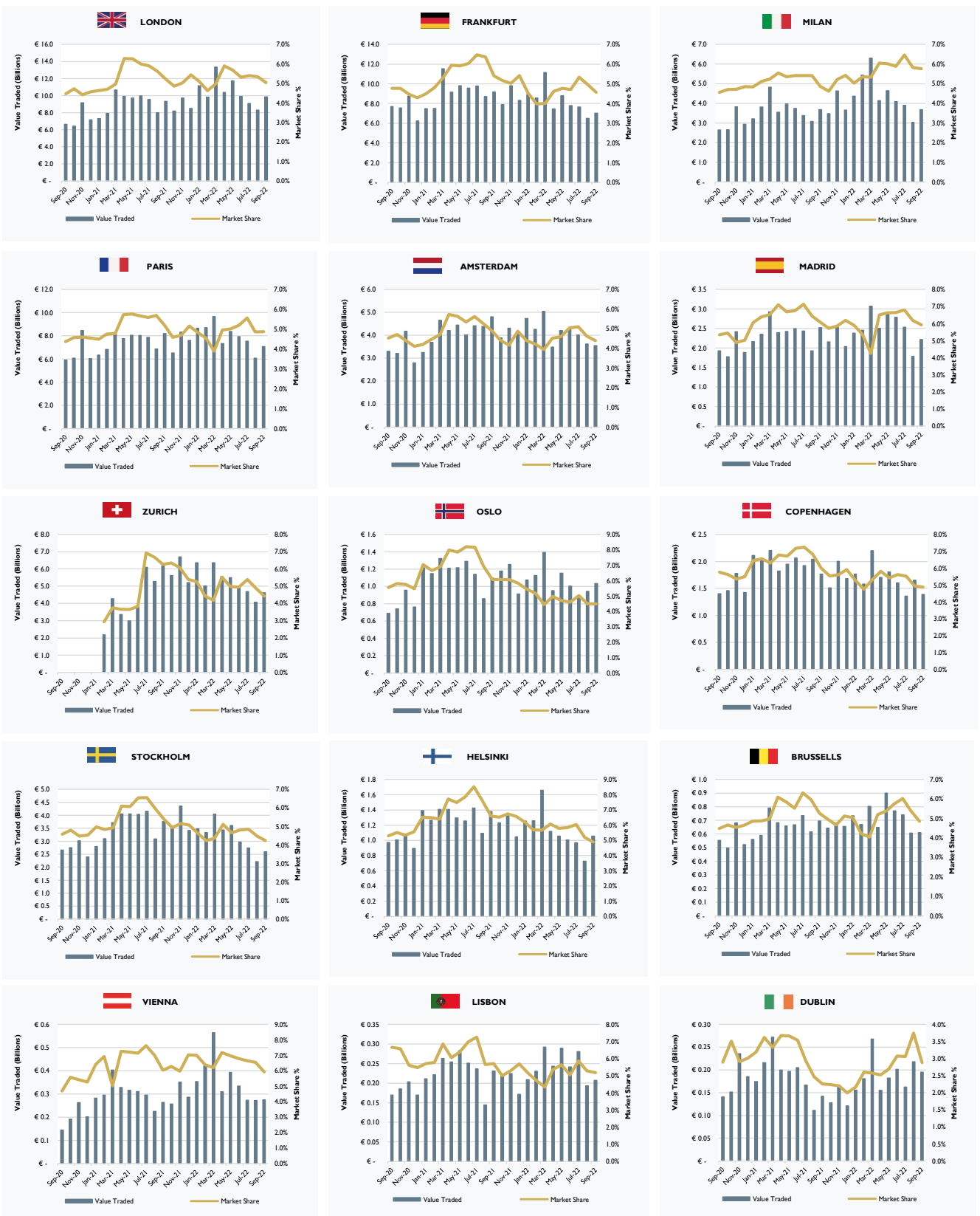
### LISBON TOP STOCKS

STOCK	UMTF	MARKET SHARE
Jeronimo Martins - S.G.P.S., S.A.	JMTu	8.08%
Corticeira Amorim - S.G.P.S., S.A.	CORu	7.89%
Redes Energeticas Nacionais Sgps S.	RENEu	7.74%
EDP Renovaveis S.A.	EDPRu	6.58%
Mota-engil S.G.P.S., S.A.	EGLu	5.73%

### DUBLIN TOP STOCKS

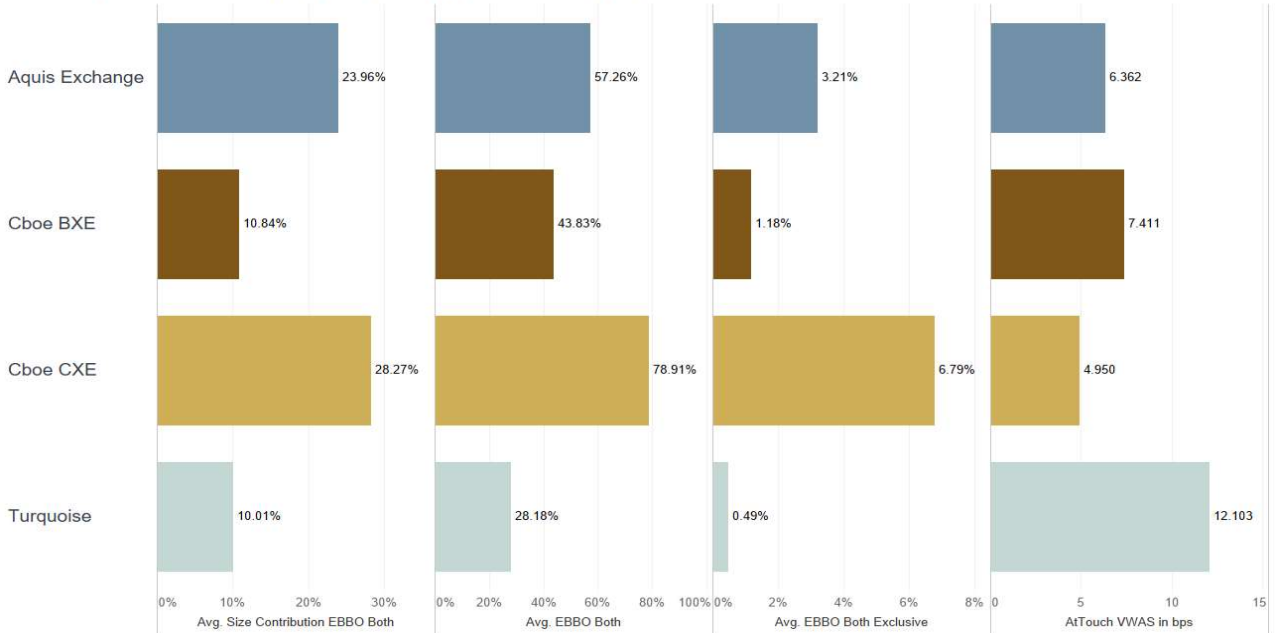
STOCK	UMTF	MARKET SHARE
Irish Residential Properties REIT Plc	IRESi	8.45%
Cairn Homes Plc	C5Hi	8.32%
Glenveagh Properties Plc	GVRi	7.36%
Dalata Hotel Group Plc	DHGi	7.14%
Kerry Group Plc	KRZi	3.86%

## 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%).

