

MONTHLY STATISTICS: OCTOBER 2022

SUMMARY

	VALUE TRADED		ADV	% CHANGE OF ADV
Market Share				5.21%
Total Value Traded:	€ 44,454,875,008	€ 2,116,898,810		3%
Auction on Demand:	€ 349,237,716	€ 16,630,367		-54%
Aquis Matching Pool:	€ 3,640,433,399	€ 173,353,971		22%
Market at Close:	€ 11,576,302,795	€ 551,252,514		-11%
Benchmark Cross:	€ 587,611,201	€ 27,981,486		4%

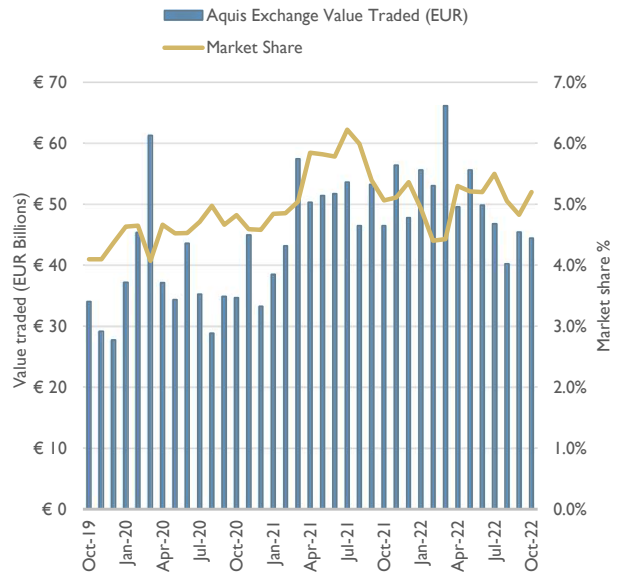
MONTHLY TOP STOCKS BY MARKET SHARE

STOCK	UMTF	MARKET SHARE
Ebro Foods S.A	EBROe	15.66%
Hera Spa	HERm	14.23%
Palfinger AG	PALv	13.60%
Catalana Occidente	GCOe	13.45%
Semperit AG Holding	SEMv	12.67%
Ibersol - S.G.P.S., S.A.	IBSu	11.77%
Uniqi Insurance Group AG	UQA v	11.70%
Vienna Insurance Group	VIGv	11.66%
Buzzi Unicem Spa	BZUm	11.17%
Novo Nordisk	NOVOBc	11.15%

MONTHLY TOP STOCKS BY VALUE TRADED

STOCK	UMTF	VALUE TRADED	MARKET SHARE
ASML Holding NV	ASMLa	€ 705,809,203	4.57%
TotalEnergies SE	TTEp	€ 584,068,362	5.79%
Lvmh Moet Hennessy Vuitton	MCP	€ 563,597,757	6.19%
Shell Plc	SHELl	€ 441,015,620	5.26%
Shell Plc	SHELLa	€ 426,588,019	5.36%
Roche Holding AG	ROGz	€ 384,377,345	4.52%
Nestle SA	NESNz	€ 384,249,271	3.86%
Linde Plc	LIND	€ 353,627,540	5.48%
Sap SE	SAPd	€ 334,871,442	4.76%
Novo Nordisk	NOVOBc	€ 329,272,864	11.15%
Astrazeneca plc	AZNI	€ 312,476,094	5.61%
Prosus NV	PRXa	€ 303,889,317	5.59%
HSBC Holdings plc	HSBAI	€ 297,155,434	7.10%
BP plc	BPI	€ 291,415,521	9.33%
Atlantia	ATLm	€ 290,521,820	8.22%

VALUE TRADED PER MONTH



TRADING BY MARKET

MARKET	VALUE TRADED	MARKET SHARE
London	€ 8,702,665,020	5.24%
Frankfurt	€ 7,360,348,065	5.31%
Paris	€ 7,036,838,550	5.17%
Amsterdam	€ 3,963,860,922	4.97%
Zurich	€ 3,880,318,428	4.49%
Milan	€ 3,721,977,861	6.15%
Stockholm	€ 2,861,265,099	4.79%
Madrid	€ 2,019,482,052	6.06%
Copenhagen	€ 1,408,813,140	5.29%
Helsinki	€ 967,161,342	6.03%
Oslo	€ 934,299,177	4.85%
Brussels	€ 615,511,029	5.52%
Lisbon	€ 242,372,004	5.50%
Vienna	€ 228,782,967	6.57%
Dublin	€ 206,599,953	3.41%

MONTHLY TOP 5 SECURITIES BY MARKET SHARE PER MARKET

LONDON TOP STOCKS

STOCK	UMTF	MARKET SHARE
Sainsbury (J) plc	SBRYI	9.98%
Barratt Developments plc	BDEVI	9.37%
St. James's Place Plc	STJI	9.20%
Wise Plc	WISEI	8.92%
Land Securities Group	LANDI	8.47%

FRANKFURT TOP STOCKS

STOCK	UMTF	MARKET SHARE
Vonovia SE	VNAd	9.34%
Knorr-Bremse AG	KBXd	8.70%
Deutsche Boerse AG	DBId	8.50%
MTU Aero Engines AG	MTXd	7.85%
Hannover Ruck SE	HNRId	7.63%

MILAN TOP STOCKS

STOCK	UMTF	MARKET SHARE
Hera Spa	HERm	14.23%
Buzzi Unicem Spa	BZUm	11.17%
A2A Spa	A2Am	10.81%
Prysmian S.p.A	PRYm	10.42%
Interpump Group Spa	IPm	10.33%

PARIS TOP STOCKS

STOCK	UMTF	MARKET SHARE
Biomerieux	BIMp	6.62%
Air Liquide S.A	Alp	6.55%
EssilorLuxottica	ELp	6.34%
Lvmh Moet Hennessy Vuitton SE	MCp	6.19%
Aeroports de Paris SA	ADPp	6.09%

AMSTERDAM TOP STOCKS

STOCK	UMTF	MARKET SHARE
Hal Trust	HALa	9.38%
Heineken Holdings	HEIOa	7.77%
Universal Music Group N.V.	UMGa	7.34%
Heineken N.V	HEIAa	6.49%
Koninklijke DSM N.V.	DSMa	5.81%

MADRID TOP STOCKS

STOCK	UMTF	MARKET SHARE
Ebro Foods S.A	EBROe	15.66%
Catalana Occidente	GCOe	13.45%
Corporacion Financiera Alba	ALBe	11.05%
Laboratorios Farmaceuticos	ROVle	9.84%
Mapfre Sociedad Anonima	MAPe	9.71%

ZURICH TOP STOCKS

STOCK	UMTF	MARKET SHARE
Straumann Holding AG	STMNz	7.16%
Sika AG	SIKAz	5.66%
LafargeHolcim Ltd	HOLNz	5.45%
ABB Ltd.	ABBNz	5.33%
Zurich Insurance Group AG Ltd	ZURNz	5.31%

OSLO TOP STOCKS

STOCK	UMTF	MARKET SHARE
AutoStore Holdings Ltd	AUTOo	9.40%
Austevoll Seafood Asa	AUSSo	7.34%
SpareBank 1 SR-Bank ASA	SRBNKo	7.29%
Tomra Systems ASA	TOMo	7.24%
Gjensidige Forsikring ASA	GJFo	7.20%

COPENHAGEN TOP STOCKS

STOCK	UMTF	MARKET SHARE
SimCorp	SIMc	8.65%
Ringkjobing Landbobank	RILBAc	7.42%
H. Lundbeck AS	HLUNBc	6.75%
GN Store Nord A.S.	GNc	6.75%
Orsted A/S	ORSTEc	6.26%

STOCKHOLM TOP STOCKS

STOCK	UMTF	MARKET SHARE
Essity Aktiebolag	ESSIBs	6.56%
Indutrade AB	INDTs	6.35%
Swedish Match	SWMAs	6.11%
Atlas Copco AB	ATCOAs	6.08%
Svenska Handelsbanken	SHBAs	5.99%

HELSINKI TOP STOCKS

STOCK	UMTF	MARKET SHARE
Nokia Renkaat Oyj	TYRESh	8.48%
Elisa Oyj	ELISAh	7.87%
Sanoma Corporation	SAAIvH	7.56%
TietoEVRY Corporation	TIETOh	7.48%
Kemira Oyj	KEMIRh	7.07%

BRUSSELS TOP STOCKS

STOCK	UMTF	MARKET SHARE
Cofinimmo	COFBb	8.18%
Ackermans & Van Haaren	ACKBb	7.70%
Warehousing & Distribution	WDPb	6.96%
Elia System Operator S.A. N.V.	ELIb	6.72%
Sofina	SOFB	5.95%

VIENNA TOP STOCKS

STOCK	UMTF	MARKET SHARE
Palfinger AG	PALv	13.60%
Semperit AG Holding	SEMv	12.67%
Uniqi Insurance Group AG	UQAv	11.70%
Vienna Insurance Group	VIGv	11.66%
Porr AG	POsv	9.14%

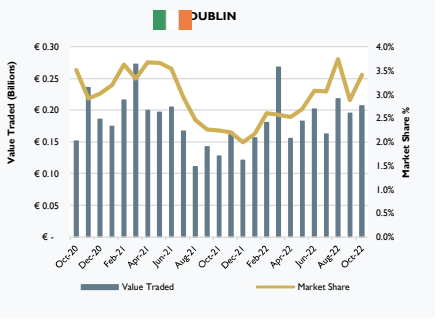
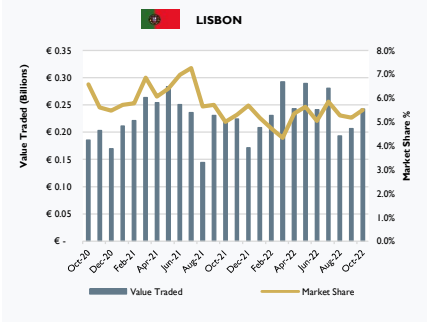
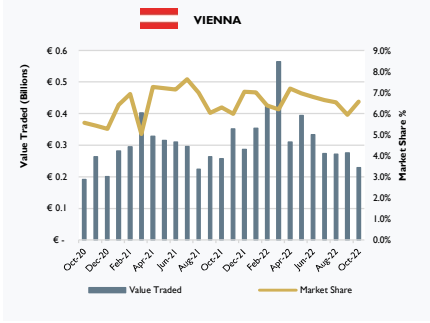
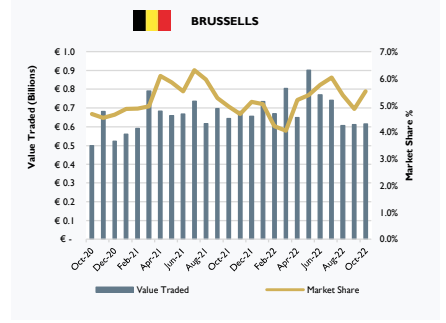
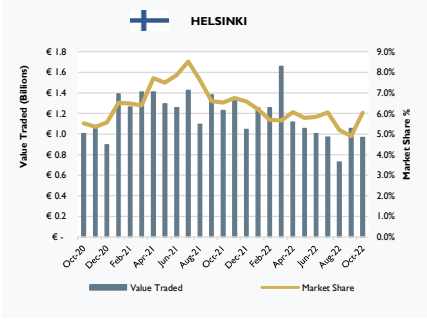
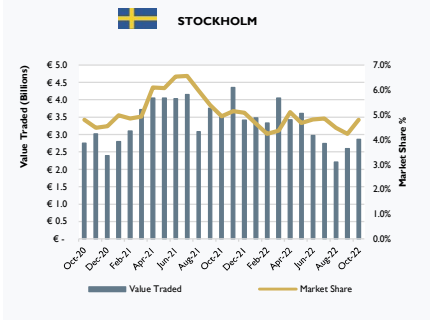
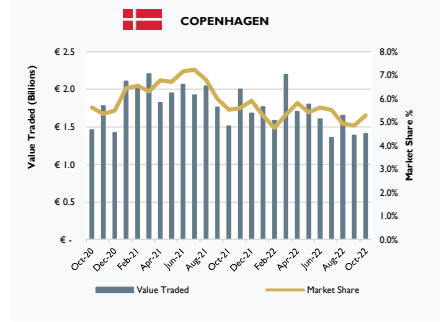
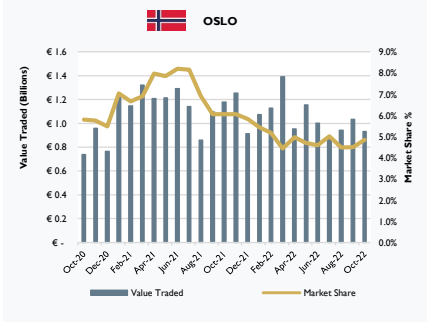
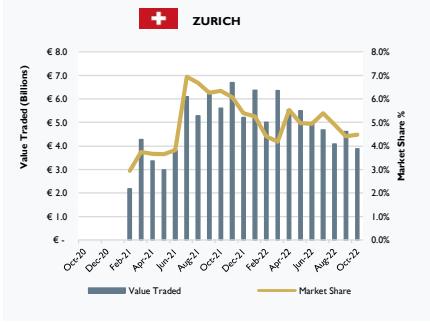
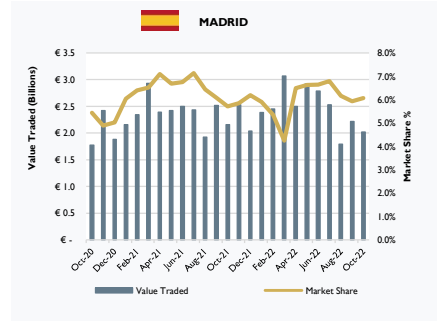
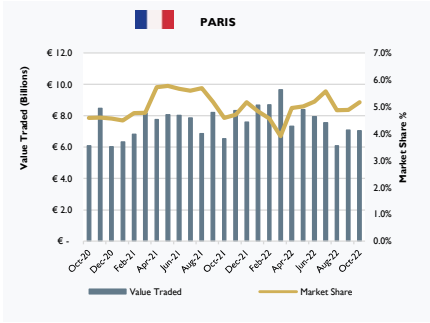
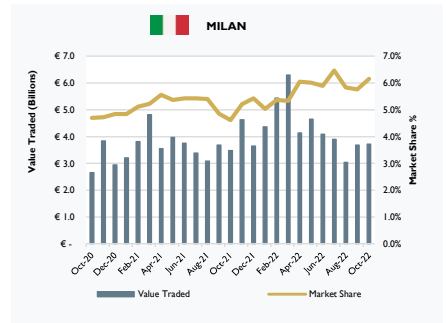
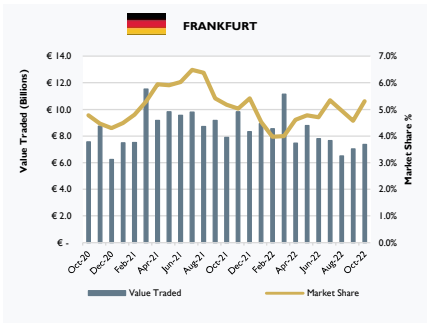
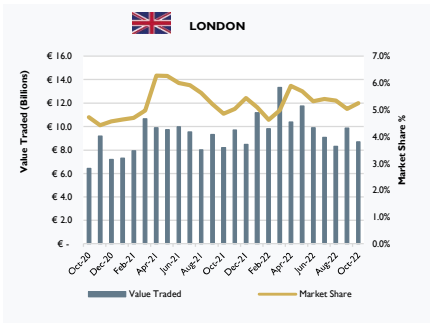
LISBON TOP STOCKS

STOCK	UMTF	MARKET SHARE
Ibersol - S.G.P.S., S.A.	IBSu	11.77%
Corticeira Amorim - S.G.P.S	CORu	9.31%
Redes Energeticas Nacionais	RENEu	8.51%
Jeronimo Martins - S.G.P.S., S.A.	JMTu	7.89%
CTT Correios De Portugal SA	CTTu	7.71%

DUBLIN TOP STOCKS

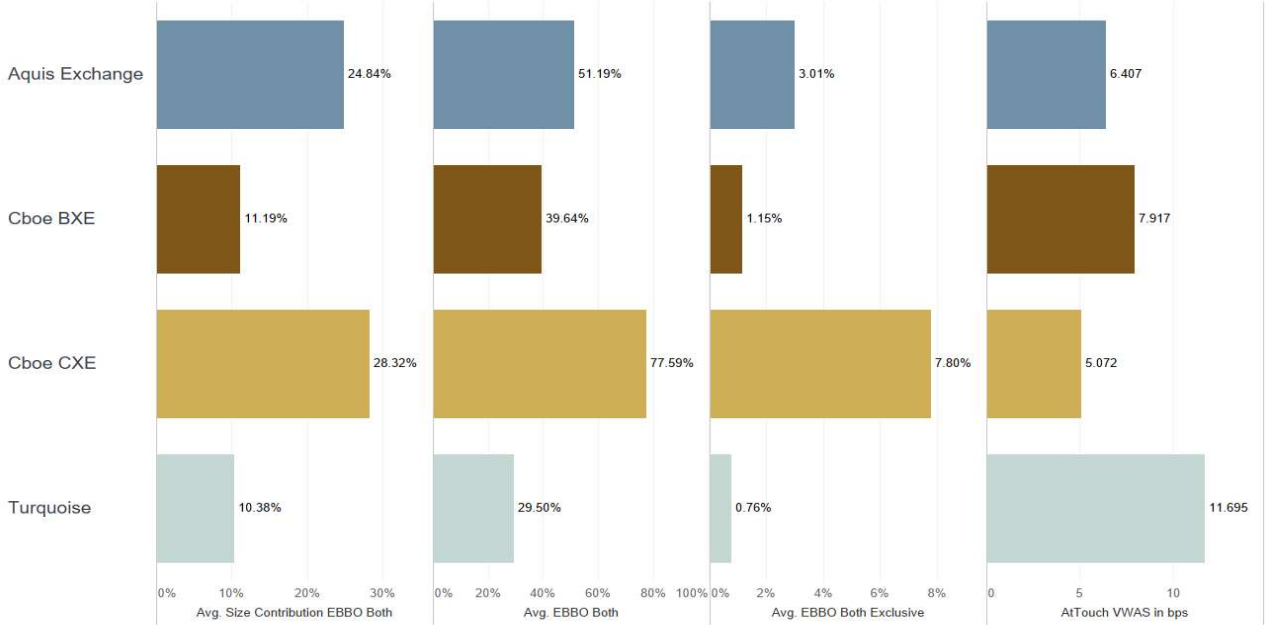
STOCK	UMTF	MARKET SHARE
Cairn Homes Plc	C5Hi	7.97%
Glennavegh Properties Plc	GVRi	7.86%
Irish Continental Group Plc	IR5Bi	6.59%
Dalata Hotel Group Plc	DHGi	6.19%
Irish Residential Properties Plc	IRESi	5.66%

HISTORICAL MARKET SHARE AND VOLUME PER MARKET

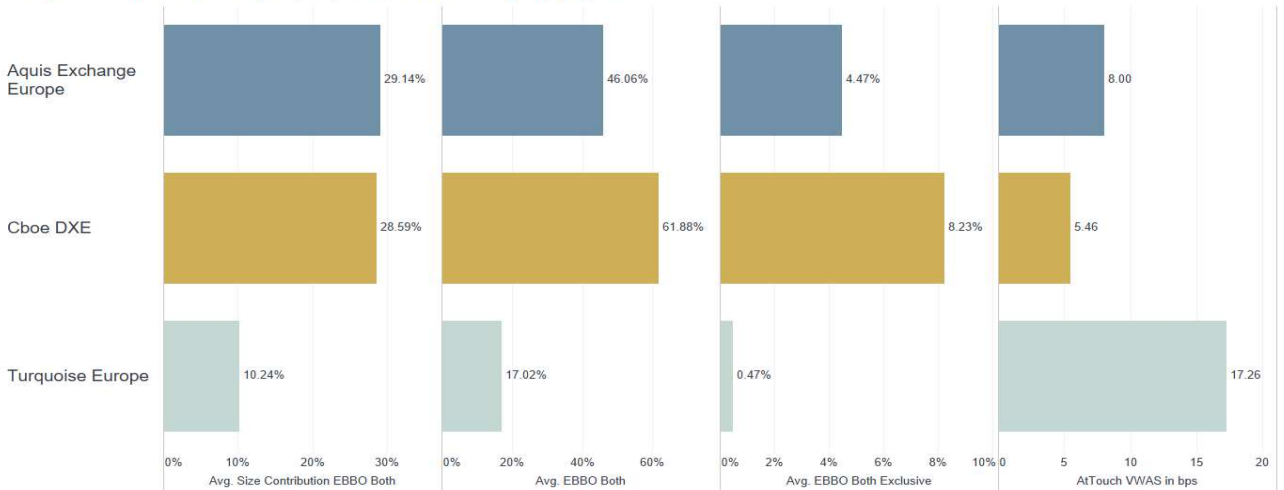


QUALITY OF AVAILABLE LIQUIDITY PER VENUE

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%).

