

MONTHLY STATISTICS: NOVEMBER 2022

SUMMARY

Market Share		5.25%		
	VALUE TRADED	ADV	% CHANGE OF ADV	
Total Value Traded:	€ 50,291,407,714	€ 2,285,973,078	8%	
Auction on Demand:	€ 548,531,173	€ 24,933,235	50%	
Aquis Matching Pool:	€ 4,545,950,855	€ 206,634,130	19%	
Market at Close:	€ 13,155,225,965	€ 597,964,817	8%	
Benchmark Cross:	€ 841,765,754	€ 38,262,080	37%	

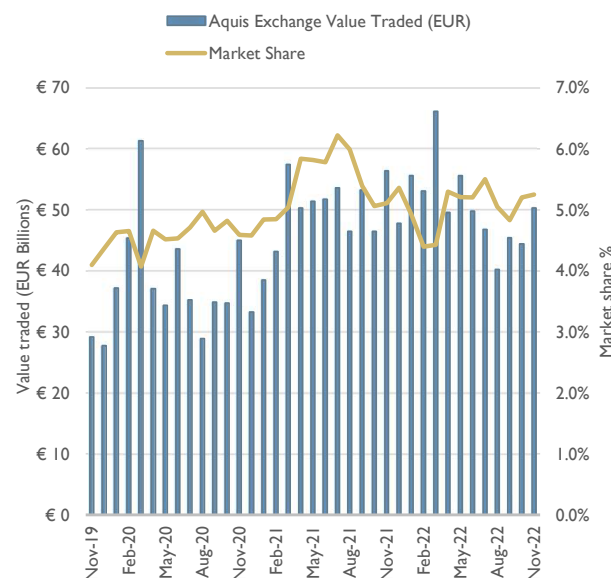
MONTHLY TOP STOCKS BY MARKET SHARE

STOCK	UMTF	MARKET SHARE
Palfinger AG	PALv	12.17%
B&M European Value Retail S.A.	BMEI	11.83%
Hera Spa	HERm	11.64%
Ibersol - S.G.P.S., S.A.	IBSu	11.43%
Howden Joinery Group Plc	HWDNI	11.41%
Interpump Group Spa	IPm	11.40%
Catalana Occidente	GCOe	11.28%
Vienna Insurance Group	VIGv	11.26%
A2A Spa	A2Am	11.19%
Ebro Foods S.A	EBROe	11.10%

MONTHLY TOP STOCKS BY VALUE TRADED

STOCK	UMTF	VALUE TRADED	MARKET SHARE
ASML Holding NV	ASMLa	€ 905,907,707	5.89%
TotalEnergies SE	TTEp	€ 595,122,181	4.97%
Lvmh Moet Hennessy Vuitton	MCp	€ 562,531,054	5.22%
Roche Holding AG	ROGz	€ 553,052,305	4.96%
Nestle SA	NESNz	€ 470,623,473	4.19%
Sap SE	SAPd	€ 456,192,603	5.54%
Novo Nordisk	NOVOBc	€ 453,242,141	10.88%
Shell Plc	SHELl	€ 417,923,618	5.11%
Glencore plc	GLENI	€ 416,152,765	6.12%
Novartis AG	NOVNz	€ 415,328,850	4.29%
Infineon Technologies AG	IFXd	€ 402,395,753	6.28%
Intesa Sanpaolo Spa	ISPM	€ 396,790,797	6.28%
Astrazeneca plc	AZNI	€ 393,436,536	5.85%
Siemens AG	SIEd	€ 391,390,447	5.14%
Prosus NV	PRXa	€ 386,355,628	5.60%


VALUE TRADED PER MONTH





TRADING BY MARKET


MARKET	VALUE TRADED	MARKET SHARE
London	€ 9,865,947,696	5.57%
Frankfurt	€ 8,590,730,456	5.28%
Paris	€ 7,683,150,486	5.00%
Zurich	€ 4,809,459,600	4.80%
Milan	€ 4,353,447,890	6.09%
Amsterdam	€ 4,289,818,302	4.89%
Stockholm	€ 2,957,013,532	4.89%
Madrid	€ 2,140,641,976	5.66%
Copenhagen	€ 1,727,282,238	5.36%
Helsinki	€ 975,141,552	5.95%
Oslo	€ 965,656,428	4.91%
Brussels	€ 708,490,926	5.42%
Vienna	€ 305,866,066	6.52%
Dublin	€ 249,510,206	3.11%
Lisbon	€ 231,878,086	5.70%


MONTHLY TOP 5 SECURITIES BY MARKET SHARE PER MARKET


 LONDON TOP STOCKS		
STOCK	UMTF	MARKET SHARE
B&M European Value Retail S.A.	BMEI	11.83%
Howden Joinery Group Plc	HWDNI	11.41%
Sainsbury (J) plc	SBRYI	9.90%
Wise Plc	WISEI	8.94%
Coca Cola HBC AG	EEEE	8.68%


 FRANKFURT TOP STOCKS		
STOCK	UMTF	MARKET SHARE
Qiagen NV	QGENd	9.36%
Delivery Hero SE	DSHERd	9.34%
Knorr-Bremse AG	KBXd	8.19%
Fresenius SE & Co. KGaA	FREd	8.10%
Henkel AG & Co. KGAA	HEN3d	7.91%

 MILAN TOP STOCKS		
STOCK	UMTF	MARKET SHARE
Hera Spa	HERm	11.64%
Interpump Group Spa	IPm	11.40%
A2A Spa	A2Am	11.19%
Banca Mediolanum Spa.	BMEDm	10.45%
Prysmian S.p.A.	PRYm	10.33%


 PARIS TOP STOCKS		
STOCK	UMTF	MARKET SHARE
Biomerieux	BIMp	6.45%
Bolloré.	BOLp	6.38%
L'Oreal	ORp	6.31%
Sanofi	SANp	6.19%
Dassault Aviation	AMP	6.04%


 AMSTERDAM TOP STOCKS		
STOCK	UMTF	MARKET SHARE
Hal Trust	HALa	9.96%
Heineken Holdings	HEIOa	8.32%
Koninklijke DSM N.V.	DSMa	6.55%
Universal Music Group N.V.	UMGa	6.46%
ASML Holding NV	ASMLa	5.87%


 MADRID TOP STOCKS		
STOCK	UMTF	MARKET SHARE
Catalana Occidente	GCOe	11.28%
Ebro Foods S.A.	EBROe	11.10%
Viscofan	VISe	8.41%
Compania De Distribucion	LOGe	8.37%
Inmobiliaria Colonial Socimi S.A.	COLe	8.05%


 ZURICH TOP STOCKS		
STOCK	UMTF	MARKET SHARE
Straumann Holding AG	STMNz	6.93%
Swisscom AG	SCMNz	6.13%
Sonova Holding AG	SOONz	6.07%
Sika AG	SIKAZ	6.05%
Compagnie financiere Richemont	CFRz	5.99%


 OSLO TOP STOCKS		
STOCK	UMTF	MARKET SHARE
DNB Bank ASA	DNBo	7.44%
Leroy Seafood Group	LSGo	7.35%
Tomra Systems ASA	TOMo	7.03%
Aker BP ASA	AKRBPo	7.02%
Austevoll Seafood Asa	AUSSo	6.93%


 COPENHAGEN TOP STOCKS		
STOCK	UMTF	MARKET SHARE
Royal Unibrew AS	RBREWc	8.66%
SimCorp	SIMc	6.73%
Topdanmark	TOPc	6.33%
H. Lundbeck AS	HLUNBc	6.12%
Ringkjøbing Landbobank	RILBAc	6.11%


 STOCKHOLM TOP STOCKS		
STOCK	UMTF	MARKET SHARE
Axfood AB	AXFOs	7.15%
Essity Aktiebolag (publ)	ESSIBs	6.96%
Assa Abloy AB	ASSABs	6.79%
Svenska Handelsbanken	SHBAs	6.36%
Epiroc AB	EPIAs	5.74%

 HELSINKI TOP STOCKS		
STOCK	UMTF	MARKET SHARE
Valmet Corporation	VALMTh	10.87%
Cargotec Corporation	CGCBVh	9.98%
Elisa Oyj	ELISAh	7.85%
Kemira Oyj	KEMIRh	7.67%
Sanoma Corporation	SAAIVh	7.64%

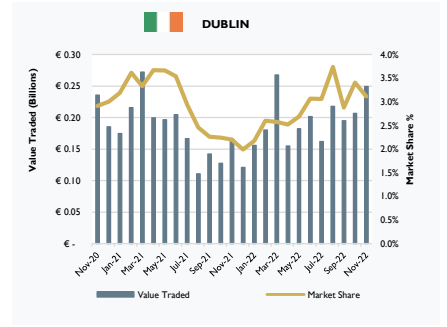
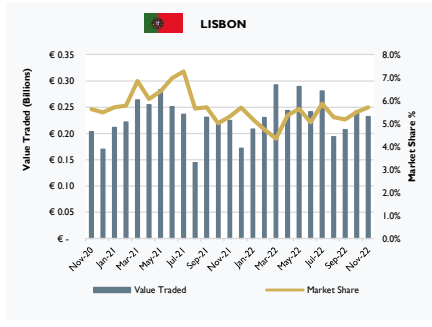
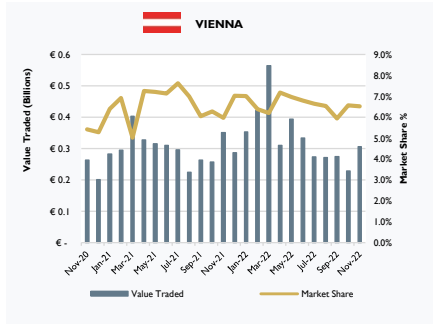
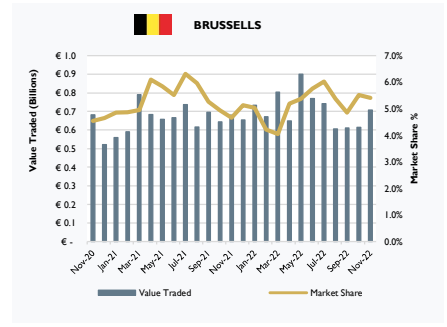
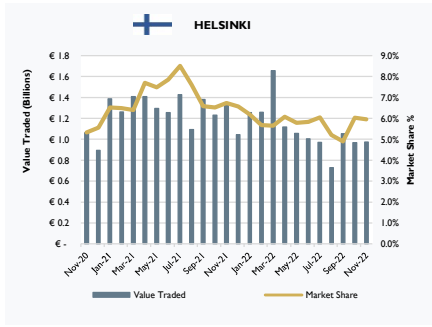
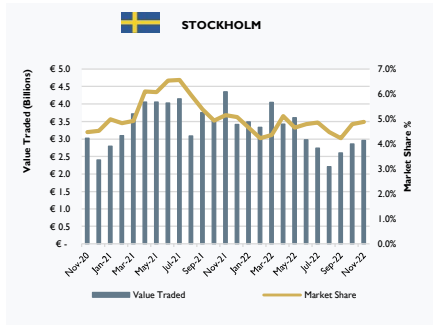
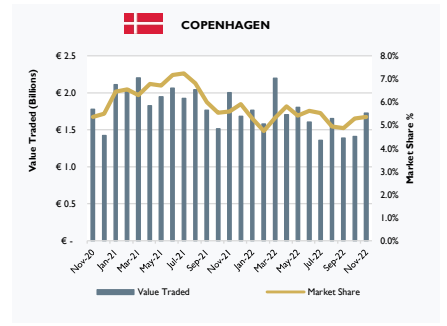
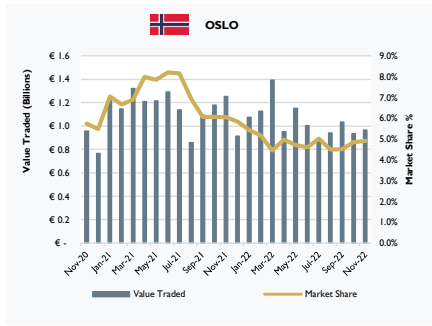
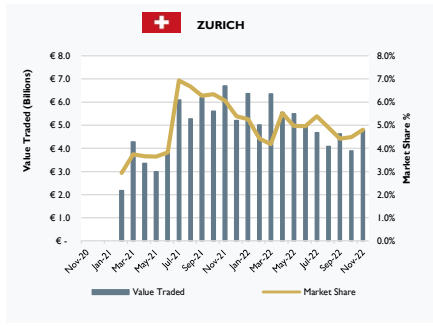
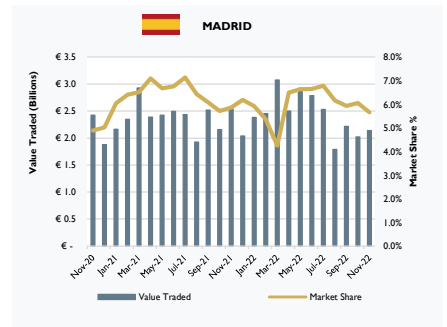
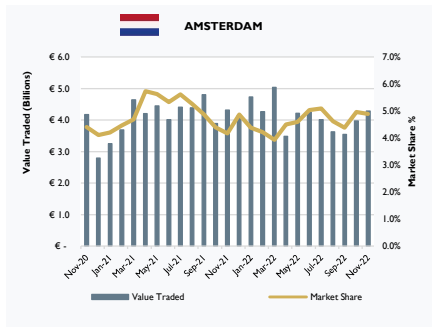
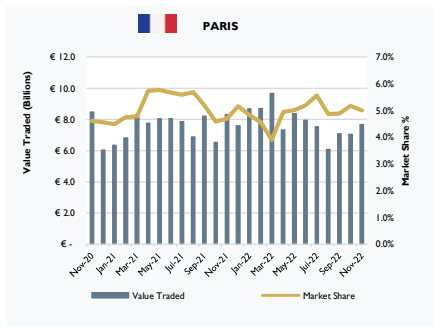
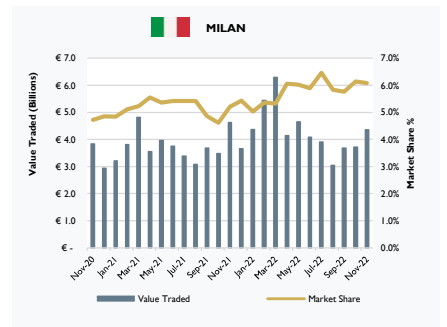
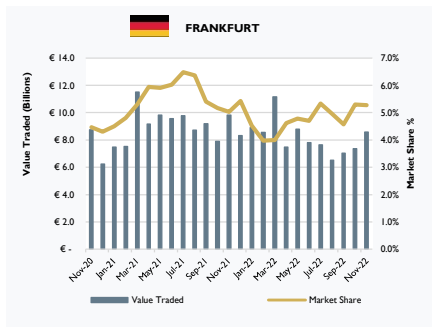
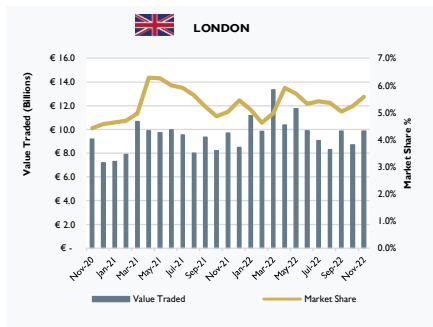
 BRUSSELS TOP STOCKS		
STOCK	UMTF	MARKET SHARE
Warehousing & Distribution	WDPb	8.97%
Lotus Bakeries	LOTBb	8.68%
Elia System Operator S.A.	ELIb	8.22%
Ackermans & Van Haaren	ACKBb	7.90%
Cofinimmo	COFBb	7.54%

 VIENNA TOP STOCKS		
STOCK	UMTF	MARKET SHARE
Palfinger AG	PALv	12.17%
Vienna Insurance Group	VIGv	11.26%
Uniqi Insurance Group AG	UQAv	8.68%
Semperit AG Holding	SEMV	8.25%
Verbund AG	VERv	8.15%

 LISBON TOP STOCKS		
STOCK	UMTF	MARKET SHARE
Ibersol - S.G.P.S., S.A.	IBSu	11.43%
EDP Renovaveis S.A.	EDPRu	7.88%
Jeronimo Martins - S.G.P.S.	JMTu	7.59%
Redes Energeticas Nacionais	RENEu	7.31%
Nos SGPS SA.	NOSu	6.43%

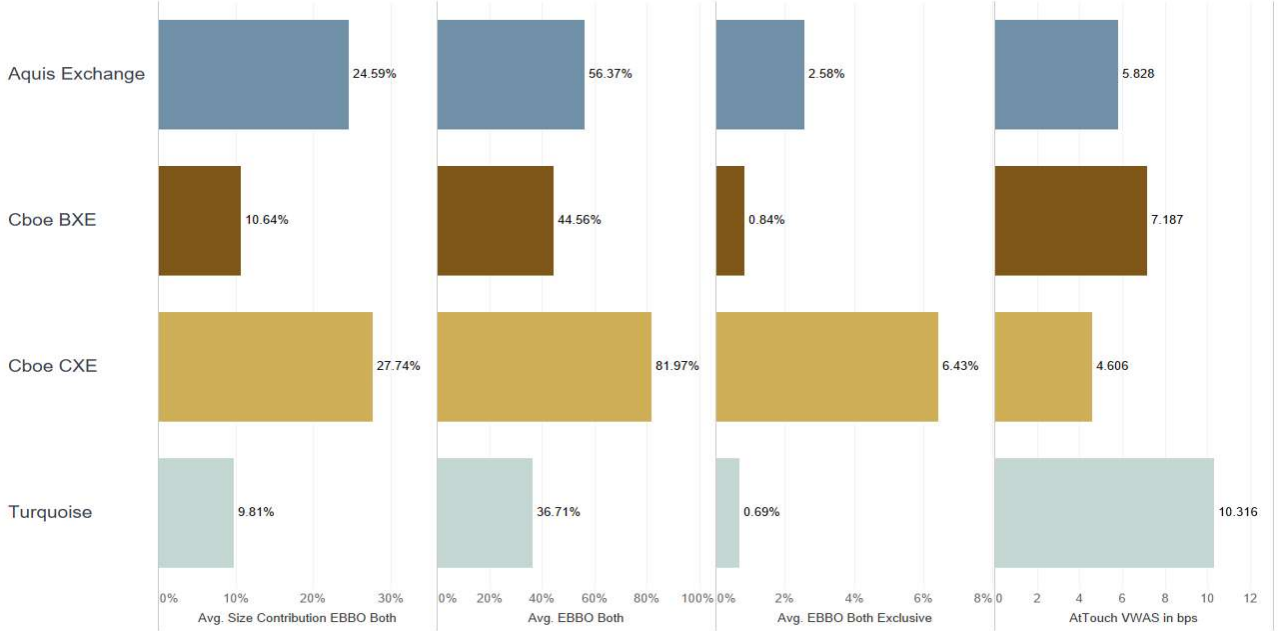
 DUBLIN TOP STOCKS		
STOCK	UMTF	MARKET SHARE
Dalata Hotel Group Plc	DHGi	8.69%
Glennaveagh Properties Plc	GVRi	8.04%
Irish Continental Group Plc	IR5Bi	6.73%
Cairn Homes Plc	C5Hi	5.88%
Glanbia Plc	GL9i	4.09%

HISTORICAL MARKET SHARE AND VOLUME PER MARKET

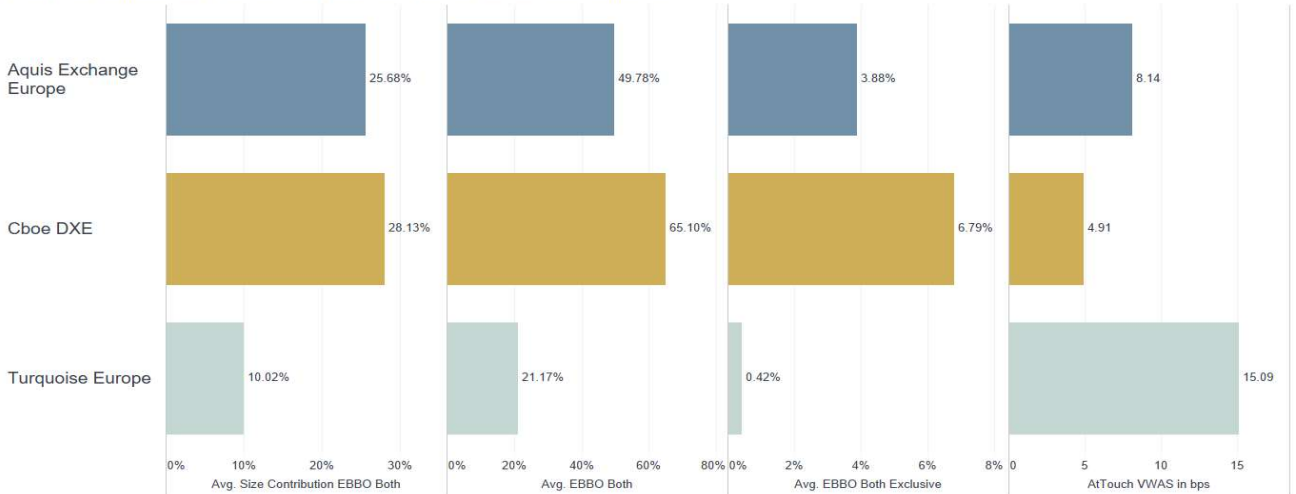


QUALITY OF AVAILABLE LIQUIDITY PER VENUE

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%).

