



RTS 28 Top 5 Venue and Broker Report

2020

RTS 28 Instrument Class
Equities - Shares & Depository Receipts
EQTY
Tick size liquidity bands 1 and 2
TS12

Notification if average
trade per business day
< 1in the previous year NO

	Class of instrument	Sub-class of instrument	Report status	Broker id	Broker name	Total traded volume (%)	Orders executed (%)	Passive orders (%)	Aggressive orders (%)	Directed orders (%)	Rank
Professional Broker	EQTY	TS12	Final	213800EEC95PRUCEUP63	VIRTU ITG EUROPE LIMITED	2,12	8,89	0,94	99,06	10,66	1
	EQTY	TS12	Final	529900HNOAA1KXQJUQ27	DZ BANK AG Deutsche Zentral-Genossen	1,97	0,72	46,15	53,85	38,46	2
	EQTY	TS12	Final	213800QH1824YW4EQO06	AK JENSEN LIMITED	1,92	0,78	7,14	92,86	67,86	3
	EQTY	TS12	Final	549300GX4FPMFF91RJ37	MACQUARIE CAPITAL (EUROPE) LIMIT	0,12	0,01	0	100	100	4
	EQTY	TS12	Final	F0HU11NY1AZMJMD8LP67	HSBC CONTINENTAL EUROPE	0,11	0,07	80	20	60	5
Retail Broker	EQTY	TS12	Final	213800QH1824YW4EQO06	AK JENSEN LIMITED	31,12	33,48	3,83	96,17	34,01	1
	EQTY	TS12	Final	213800EEC95PRUCEUP63	VIRTU ITG EUROPE LIMITED	29,62	34,75	5,54	94,46	19,21	2
	EQTY	TS12	Final	529900HNOAA1KXQJUQ27	DZ BANK AG Deutsche Zentral-Genossen	27,98	16,25	36,28	63,72	27,36	3
	EQTY	TS12	Final	F0HU11NY1AZMJMD8LP67	HSBC CONTINENTAL EUROPE	2,11	2,84	8,33	91,67	59,8	4
	EQTY	TS12	Final	ELIV187TQRWDXCF1XT74	Macquarie Securities Korea Limited	0,99	1,3	44,09	55,91	16,13	5
Professional Venue	EQTY	TS12	Final	N/A		0	0	0	0	0	1
						0	0	0	0	0	2
						0	0	0	0	0	3
						0	0	0	0	0	4
						0	0	0	0	0	5
Retail Venue	EQTY	TS12	Final	DZBK	DZ BANK - SYSTEMATIC INTERNALISE	0	0,01	100	0	0	1
						0	0	0	0	0	2
						0	0	0	0	0	3
						0	0	0	0	0	4
						0	0	0	0	0	5

RTS 28 Instrument Class
Equities - Shares & Depository Receipts
EQTY
Tick size liquidity bands 5 and 6
TS56

Notification if average
trade per business day
< 1in the previous year NO

	Class of instrument	Sub-class of instrument	Report status	Broker id	Broker name	Total traded volume (%)	Orders executed (%)	Passive orders (%)	Aggressive orders (%)	Directed orders (%)	Rank
Professional Broker	EQTY	TS56	Final	213800EEC95PRUCEUP63	VIRTU ITG EUROPE LIMITED	3,38	5,14	1,68	98,32	29,18	1
	EQTY	TS56	Final	213800QH1824YW4EQO06	AK JENSEN LIMITED	2,47	3,56	0,69	99,31	73,2	2
	EQTY	TS56	Final	529900HNOAA1KXQJUQ27	DZ BANK AG Deutsche Zentral-Genossen	1,94	0,7	33,82	66,18	15,08	3
	EQTY	TS56	Final	549300GX4FPMFF91RJ37	MACQUARIE CAPITAL (EUROPE) LIMIT	0,02	0,01	60	40	0	4
	EQTY	TS56	Final	ELIV187TQRWDXCF1XT74	Macquarie Securities Korea Limited	0,01	0,01	57,14	42,86	42,86	5
Retail Broker	EQTY	TS56	Final	213800EEC95PRUCEUP63	VIRTU ITG EUROPE LIMITED	47,7	48,55	1,03	98,97	41,81	1
	EQTY	TS56	Final	529900HNOAA1KXQJUQ27	DZ BANK AG Deutsche Zentral-Genossen	22,09	16,1	11,4	88,6	15,33	2
	EQTY	TS56	Final	213800QH1824YW4EQO06	AK JENSEN LIMITED	21,11	24,95	0,54	99,46	58,44	3
	EQTY	TS56	Final	F0HU11NY1AZMJMD8LP67	HSBC CONTINENTAL EUROPE	0,51	0,42	1,94	98,06	46,49	4
	EQTY	TS56	Final	ELIV187TQRWDXCF1XT74	Macquarie Securities Korea Limited	0,47	0,41	1,51	98,49	74,06	5
Professional Venue	EQTY	TS56	Final	N/A		0	0	0	0	0	1
						0	0	0	0	0	2
						0	0	0	0	0	3
						0	0	0	0	0	4
						0	0	0	0	0	5
Retail Venue	EQTY	TS56	Final	N/A		0	0	0	0	0	1
						0	0	0	0	0	2
						0	0	0	0	0	3
						0	0	0	0	0	4
						0	0	0	0	0	5

RTS 28 Instrument Class
 Currency Derivatives
 FXDV
 Swaps, Forwards and other currency derivatives
 SWFO

Notification if average
 trade per business day
 < 1in the previous year NO

	Class of instrument	Sub-class of instrument	Report status	Broker id	Broker name	Total traded volume (%)	Orders executed (%)	Passive orders (%)	Aggressive orders (%)	Directed orders (%)	Rank
Professional Broker	FXDV	SWFO	Final	BFM8T61CT2L1QCEMIK50	UBS AG	49,7	10	0	100	0	1
	FXDV	SWFO	Final	529900HNOAA1KXQJUQ27	DZ BANK AG Deutsche Zentral-Genossen	11,49	6,67	0	100	0	2
	FXDV	SWFO	Final	W22LROWP21HZNB6K528	GOLDMAN SACHS INTERNATIONAL	4,28	11,67	0	100	0	3
	FXDV	SWFO	Final	2G5BKIC2CB69PRJH1W31	BARCLAYS BANK IRELAND PUBLIC LIM	0,37	1,67	0	100	0	4
	FXDV	SWFO	Final	851WYGNLUQLFZBSYGB56	COMMERZBANK Aktiengesellschaft	0,17	1,67	0	100	0	5
Retail Broker	FXDV	SWFO	Final	W22LROWP21HZNB6K528	GOLDMAN SACHS INTERNATIONAL	10,57	18,33	0	100	0	1
	FXDV	SWFO	Final	529900HNOAA1KXQJUQ27	DZ BANK AG Deutsche Zentral-Genossen	8,67	18,33	0	100	0	2
	FXDV	SWFO	Final	RILFO74KP1CM8P6PCT96	STANDARD CHARTERED BANK	8,58	16,67	0	100	0	3
	FXDV	SWFO	Final	BFM8T61CT2L1QCEMIK50	UBS AG	3,73	5	0	100	0	4
	FXDV	SWFO	Final	2G5BKIC2CB69PRJH1W31	BARCLAYS BANK IRELAND PUBLIC LIM	1,67	6,67	0	100	0	5
Professional Venue	FXDV	SWFO	Final	N/A		0	0	0	0	0	1
						0	0	0	0	0	2
						0	0	0	0	0	3
						0	0	0	0	0	4
						0	0	0	0	0	5
Retail Venue	FXDV	SWFO	Final	N/A		0	0	0	0	0	1
						0	0	0	0	0	2
						0	0	0	0	0	3
						0	0	0	0	0	4
						0	0	0	0	0	5

RTS 28 Instrument Class
Equity Derivatives
EQUI
Swaps and other equity derivatives
SWPO

Notification if average
 trade per business day
 < 1in the previous year YES

	Class of instrument	Sub-class of instrument	Report status	Broker id	Broker name	Total traded volume (%)	Orders executed (%)	Passive orders (%)	Aggressive orders (%)	Directed orders (%)	Rank
Professional Broker	EQUI	SWPO	Final	N/A		0	0	0	0	0	1
			0	0		0	0	0	0	0	2
			0	0		0	0	0	0	0	3
			0	0		0	0	0	0	0	4
			0	0		0	0	0	0	0	5
Retail Broker	EQUI	SWPO	Final	N/A		0	0	0	0	0	1
			0	0		0	0	0	0	0	2
			0	0		0	0	0	0	0	3
			0	0		0	0	0	0	0	4
			0	0		0	0	0	0	0	5
Professional Venue	EQUI	SWPO	Final	N/A		0	0	0	0	0	1
			0	0		0	0	0	0	0	2
			0	0		0	0	0	0	0	3
			0	0		0	0	0	0	0	4
			0	0		0	0	0	0	0	5
Retail Venue	EQUI	SWPO	Final	N/A		0	0	0	0	0	1
			0	0		0	0	0	0	0	2
			0	0		0	0	0	0	0	3
			0	0		0	0	0	0	0	4
			0	0		0	0	0	0	0	5

