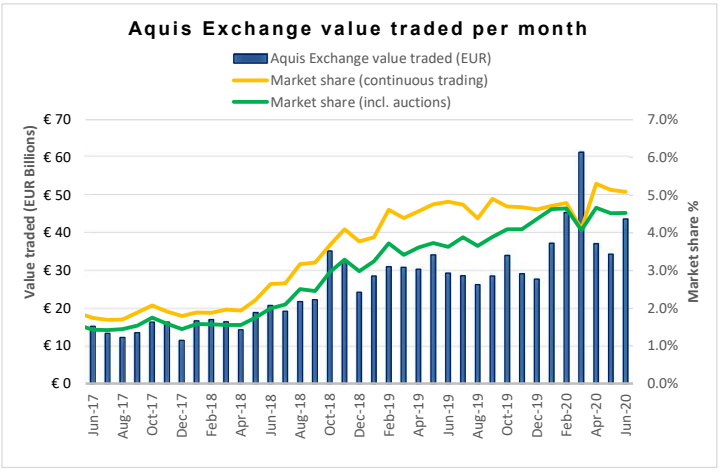
Aquis Exchange Monthly Statistics

Month:	Jun-20
Total value traded (EUR):	€ 43,602,453,086
Auction on Demand value traded (EUR):	€ 1,042,620,729
Market at Close value traded (EUR):	€ 5,117,833,792

Monthly Top Stocks by Market Share

Stock	umtf	Market Share
Fomento De Construcciones Y Contratas, S.A.	FCCe	10.16%
Sanoma Corporation	SAA1Vh	10.15%
Austevoll Seafood Asa	AUSSo	10.08%
Pirelli & C. S.p.A.	PIRCm	9.45%
ERG Eolica Campania S.p.A	ERGm	9.42%
Metsa Board Corporation	METSBh	9.31%
Kongsberg Gruppen ASA	KOGo	9.29%
Cargotec Corporation	CGCBVh	9.28%
ALK-Abello AS	ALKBc	9.20%
Enav Spa	ENAVm	9.07%



Monthly Top Stocks by Value (EUR)

Stock	Symbol	Value Traded
SAP AG	SAPd	€ 621,197,061
Airbus	AIRp	€ 498,533,633
Bayer AG	BAYNd	€ 440,449,616
Unilever	UNAa	€ 437,442,949
ASML Holding NV	ASMLa	€ 390,147,827
Enel Global Trad	ENELm	€ 381,397,541
LVMH Moet Hennessy Louis Vuitton SA	MCp	€ 379,200,714
Royal Dutch Shell PLC	RDSAa	€ 376,448,921
Allianz SE	ALVd	€ 375,314,522
Adidas AG	ADSd	€ 371,571,352
Sanofi	SANp	€ 368,467,780
Linde PLC	LINd	€ 361,495,858
Siemens AG	SIEd	€ 360,715,297
Daimler AG	DAId	€ 337,011,920
Total SA	FPp	€ 331,251,798

Trading by Market

Market	Custom	Value Traded
Frankfurt		€ 9,696,132,209
Paris		€ 7,877,248,961
London		€ 7,315,029,921
Amsterdam		€ 3,936,174,933
Milan		€ 3,728,456,249
Stockholm		€ 3,038,508,814
Madrid		€ 2,390,575,965
Copenhagen		€ 1,648,300,729
Helsinki		€ 1,055,339,068
Oslo		€ 1,002,967,265
Brussels		€ 917,643,880
London IDR		€ 328,433,784
Lisbon		€ 256,833,254
Vienna		€ 158,188,070
Dublin		€ 148,667,382

UK Top Stocks

Stock	umtf	Market Share
Carnival plc	CCLI	6.48%
Spirax-Sarco Engineering plc	SPXI	6.01%
Intermediate Capital Group	ICPI	5.89%
Melrose Industries Plc.	MROI	5.80%
Schroders	SDRI	5.75%

German Top Stocks

Stock	umtf	Market Share
Knorr-Bremse AG	KBXd	7.25%
Beiersdorf AG	BEId	6.17%
Vonovia SE	VNAd	6.11%
Sap SE	SAPd	5.68%
Adidas AG	ADSd	5.68%

Italian Top Stocks

Stock	umtf	Market Share
Pirelli & C. S.p.A.	PIRCm	9.48%
ERG Eolica Campania S.p.A	ERGm	9.42%
Enav Spa	ENAVm	9.07%
Iren Spa	IREm	8.69%
Buzzi Unicem Spa	BZUm	8.48%

French Top Stocks

Stock	umtf	Market Share
Worldline	WLNp	6.84%
Amundi	AMUNp	6.65%
Sartorius Stedim Biotech S.A.	DIMp	6.01%
Sanofi	SANp	5.33%
Airbus SE	AIRp	5.23%

Dutch Top Stocks

Stock	umtf	Market Share
Heineken Holdings	HEIOa	6.95%
Unilever NV	UNAa	6.09%
Just Eat Takeaway.com N.V.	TKWYa	5.92%
Koninklijke Vopak	VPKa	5.75%
Hal Trust	HALa	5.65%

Spanish Top Stocks

Stock	umtf	Market Share
Fomento De Construcciones Y Contratas, S.A.	FCCe	10.16%
Ebro Foods S.A	EBROe	8.61%
Siemens Gamesa Renewable Energy SA	SGREe	8.45%
Vidrala S.A.	VIDe	8.02%
Catalana Occidente	GCOe	7.74%

Swedish Top Stocks

Stock	umtf	Market Share
L E Lundbergfoeretagen AB	LUNDBs	7.15%
Essity Aktiebolag (publ)	ESSIBs	6.89%
ICA Gruppen AB	ICAs	6.73%
Fastighets AB Balder	BALDBs	6.53%
Nibe Industrier AB	NIBEBs	6.29%

Danish Top Stocks

Stock	umtf	Market Share
ALK-Abello AS	ALKBc	9.20%
H. Lundbeck AS	LUNc	8.40%
Topdanmark	TOPc	7.62%
Rockwool International	ROCKBc	7.54%
Tryg AS	TRYGc	7.51%

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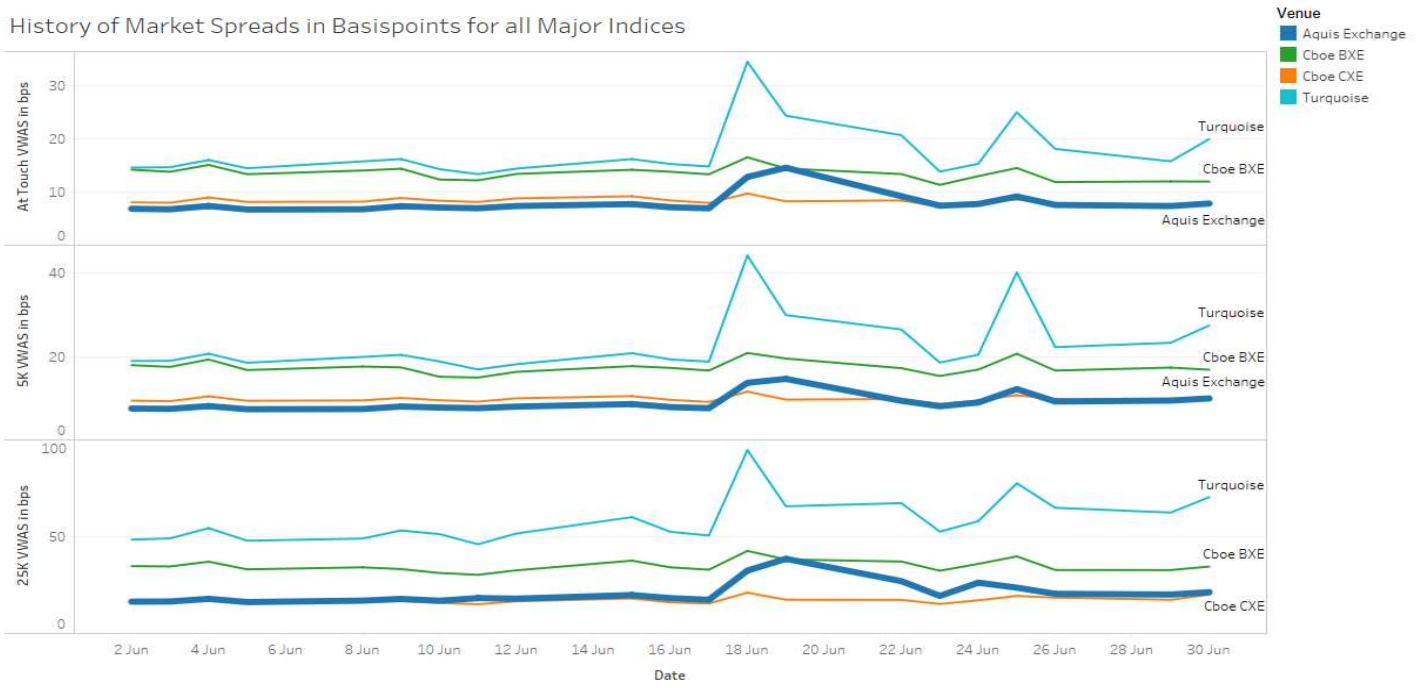

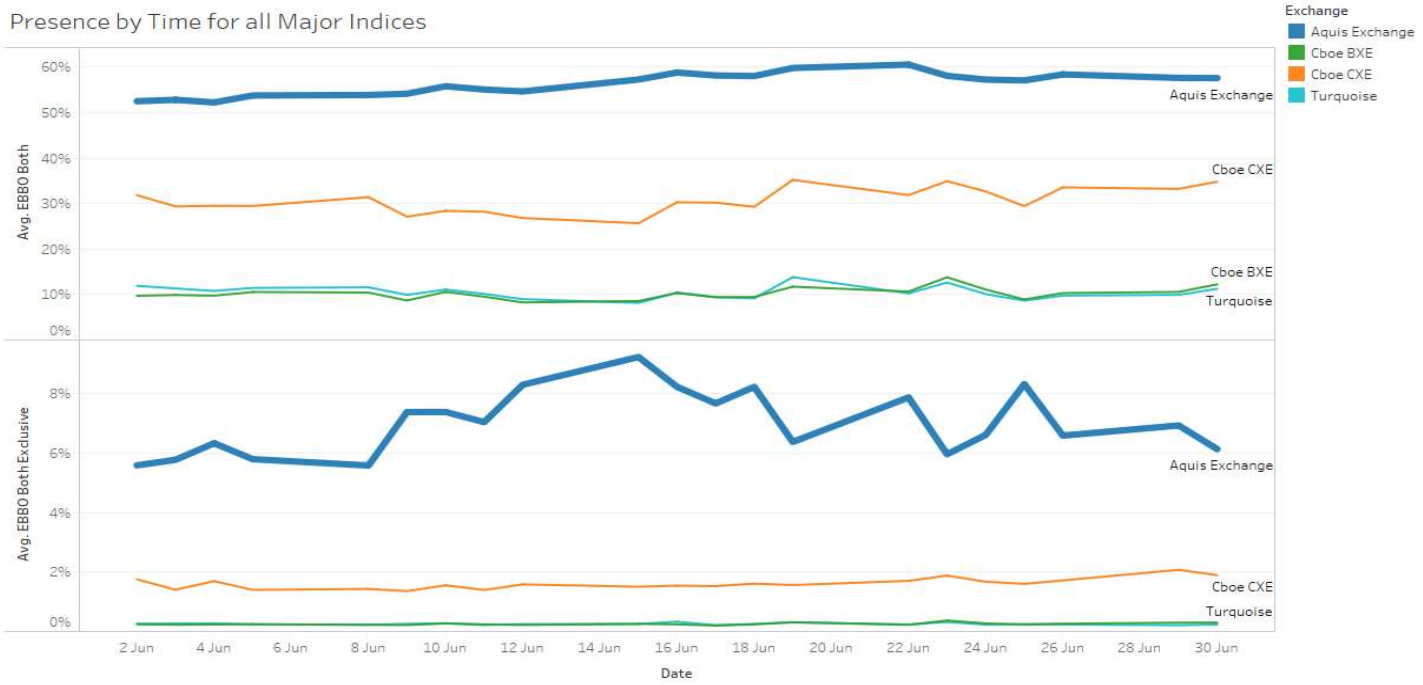

Big xyt definitions:

- ***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%).
- ***Effective Spread*** simulates a sell and buy market order of a given order size executed at every single state of the order book, i.e. this simulation is performed tick-by-tick (the simulation is executed based on the top 10 levels of the order book). The effective spread is the spread between the simulated VWAPs (of the buy and sell orders).
- ***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.

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