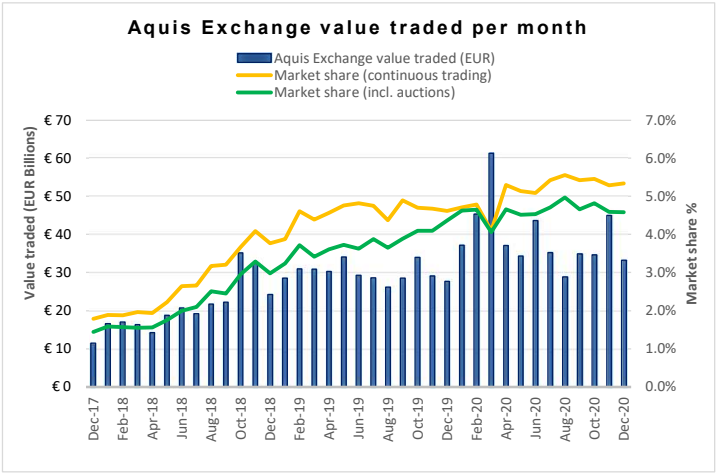
Aquis Exchange Monthly Statistics

Month:		Dec-20
Total value traded (EUR):	€	33,253,948,577
Auction on Demand value traded (EUR):	€	305,279,149
Market at Close value traded (EUR):	€	4,540,106,903



Monthly Top Stocks by Market Share

Stock	umtf	Market Share
Infrastructure Wireless Italiana S.p.A.	INWm	11.24%
Reply Spa	REYm	9.92%
Kemira Oyj	KEMIRh	9.81%
Metsa Board Corporation	METSBh	9.52%
Banca Mediolanum Spa.	BMEDm	9.49%
Vidrala S.A.	VIDe	9.48%
Buzzi Unicem Spa	BZUm	9.42%
ERG Eolica Campania S.p.A	ERGm	9.28%
Oesterreichische Post AG	POSTv	9.05%
Italgas S.p.A	IGm	8.82%

Monthly Top Stocks by Value (EUR)

Stock	Symbol	Value Traded
AstraZeneca PLC	AZNl	€ 359,669,583
Total SA	FPp	€ 312,973,706
UniCredit SpA	UCGm	€ 278,866,985
SAP AG	SAPd	€ 277,760,731
Sanofi	SANp	€ 266,487,833
ASML Holding NV	ASMLa	€ 259,068,154
Royal Dutch Shell PLC	RDSAa	€ 258,697,309
Volkswagen AG	VOW3d	€ 257,324,520
LVMH Moet Hennessy Louis Vuitton SA	MCp	€ 256,285,534
Unilever PLC	ULVRl	€ 233,912,979
Novo Nordisk A/S	NOVOBc	€ 233,758,399
Airbus	AIRp	€ 213,270,161
Enel Global Trad	ENELm	€ 208,994,994
Intesa Sanpaolo SpA	ISPm	€ 207,484,296
BNP Paribas SA	BNPp	€ 203,760,350

Trading by Market

Market	Value Traded
London	€ 6,831,943,226
Frankfurt	€ 6,148,561,515
Paris	€ 5,955,054,310
Milan	€ 2,892,247,695
Amsterdam	€ 2,750,758,145
Stockholm	€ 2,355,289,994
Madrid	€ 1,853,087,082
Copenhagen	€ 1,401,137,898
Helsinki	€ 884,358,432
Oslo	€ 746,968,098
Brussels	€ 516,001,591
London IDR	€ 299,620,936
Vienna	€ 199,247,651
Dublin	€ 181,874,637
Lisbon	€ 167,775,337

UK Top Stocks

Stock	umtf	Market Share
Ocado Group Plc	OCDOl	7.26%
Phoenix Group Holdings Plc	PHNXl	6.77%
Rightmove Plc	RMVl	6.71%
Intercontinental Hotels Group	IHGl	6.64%
Smiths Group plc	SMINl	6.36%

German Top Stocks

Stock	umtf	Market Share
Knorr-Bremse AG	KBXd	7.69%
Symrise AG	SY1d	6.68%
Hannover Ruck SE	HNR1d	5.57%
Vonovia SE	VNAd	5.52%
RWE AG	RWEd	5.43%

Italian Top Stocks

Stock	umtf	Market Share
Infrastructure Wireless Italiana S.p.A.	INWm	11.24%
Reply Spa	REYm	9.92%
Banca Mediolanum Spa.	BMEDm	9.49%
Buzzi Unicem Spa	BZUm	9.42%
ERG Eolica Campania S.p.A	ERGm	9.28%

French Top Stocks

Stock	umtf	Market Share
Amundi	AMUNp	7.66%
Eurofins Scientific S.E.	ERFp	7.00%
Peugeot S.A.	UGp	6.31%
Sartorius Stedim Biotech S.A.	DIMp	5.62%
Danone	BNp	5.54%

Dutch Top Stocks

Stock	umtf	Market Share
Hal Trust	HALa	8.02%
Just Eat Takeaway.com N.V.	TKWYa	6.54%
Heineken Holdings	HEIOa	5.97%
IMCD N.V.	IMCDa	5.36%
Prosus NV	PRXa	5.24%

Spanish Top Stocks

Stock	umtf	Market Share
Vidrala S.A.	VIDe	9.48%
Bankia, S.A	BKIAe	8.30%
Solaria Energia Y Medio Ambiente SA	SLRe	8.02%
Grifols SA	GRFe	7.62%
Catalana Occidente	GCOe	7.47%

Swedish Top Stocks

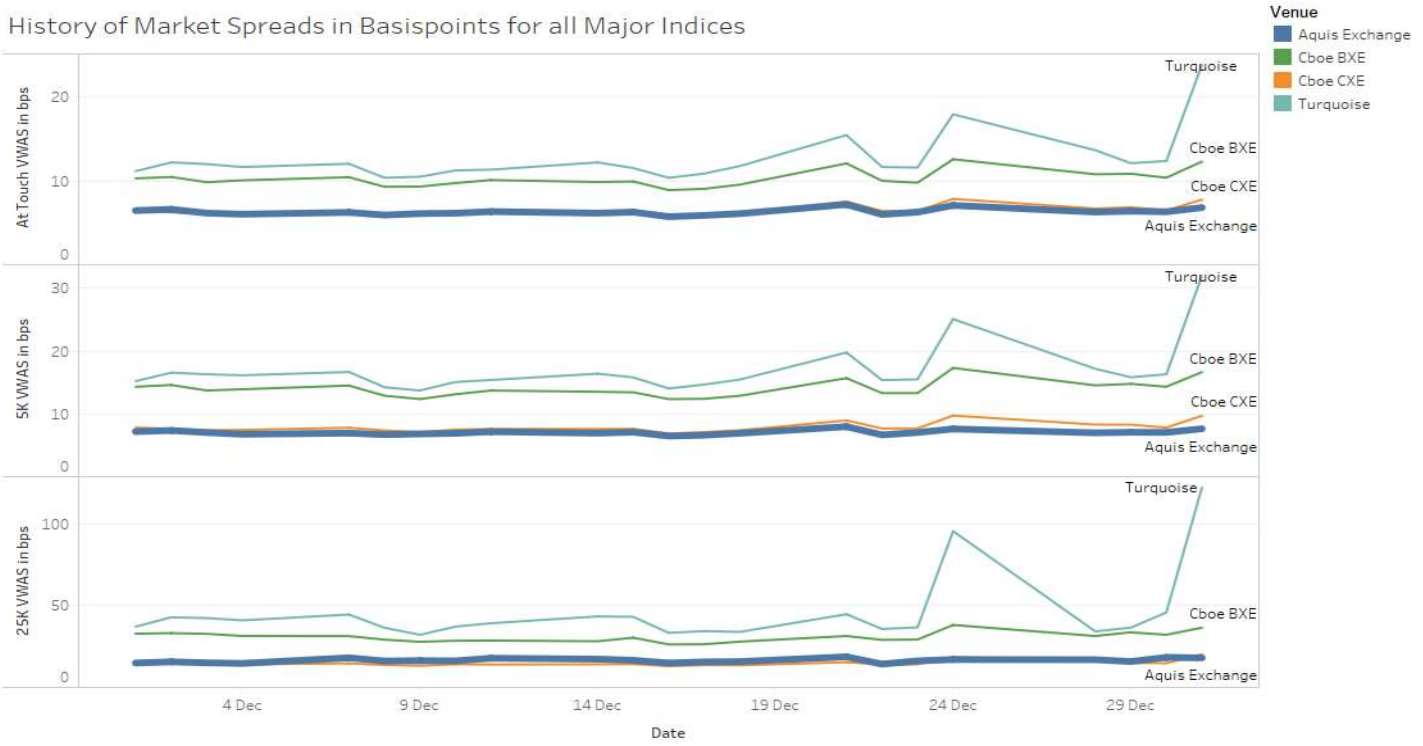
Stock	umtf	Market Share
Industrivarden, AB	INDUAs	7.44%
Epiroc AB	EPIAs	6.51%
Alfa Laval AB	ALFAs	6.44%
Essity Aktiebolag (publ)	ESSIBs	5.79%
L E Lundbergfoeretagen AB	LUNDBs	5.39%

Danish Top Stocks

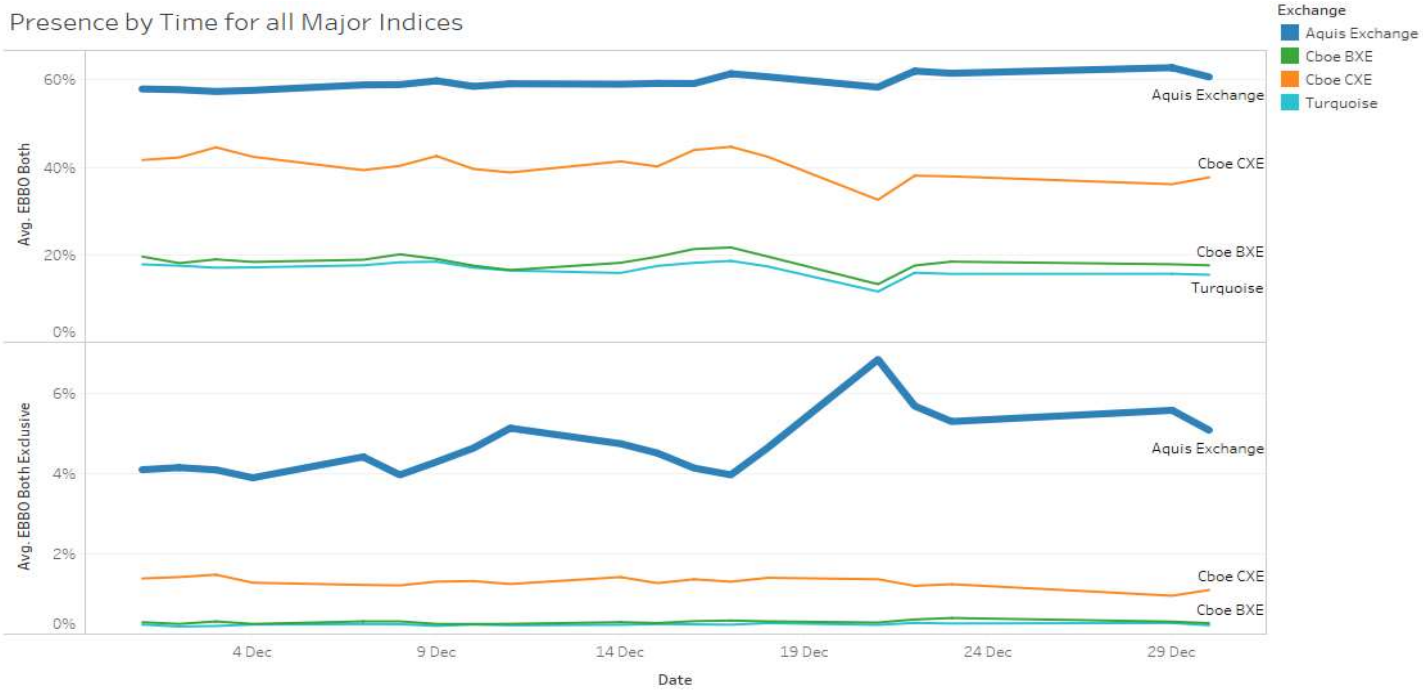
Stock	umtf	Market Share
ALK-Abello AS	ALKBc	7.95%
Topdanmark	TOPc	6.88%
Royal Unibrew AS	RBREWc	6.61%
Novo Nordisk	NOVOBc	6.27%
Carlsberg	CARLBc	6.25%

AQUIS EXCHANGE

History of Market Spreads in Basispoints for all Major Indices



Presence by Time for all Major Indices



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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