

Report on the top 5 trading venues of Lupus alpha Asset Management AG

Period: 1.1.2021 - 31.12.2021

Equity derivatives (futures and options) in average < 1 trade/day:			N	
Position	LEI	Name	Volume in %	Orders in %
1	54930056FHWP7GIWYY08	Morgan Stanley Europe SE	73,40%	86,50%
2	8IBZUGJ7JPLH368JE346	Goldman Sachs Bank Europe SE	17,50%	4,90%
3	529900RTSGHDD7OOSO86	Kreissparkasse Köln	8,30%	6,50%
4	549300ZK53CNNGEEI6A29	J.P. Morgan AG	0,80%	2,00%
5	549300FH0WJAPEHTIQ77	Bank of America Securities Europe SA	0,00%	0,00%

Equity derivatives (swaps and other OTC) in average < 1 trade/day:			Y	
Position	LEI	Name	Volume in %	Orders in %
1	BFM8T61CT2L1QCEMIK50	UBS AG	100,00%	100,00%
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Exchange-traded products in average < 1 trade/day:			J	
Position	LEI	Name	Volume in %	Orders in %
1	529900RTSGHDD7OOSO86	Kreissparkasse Köln	86,60%	97,70%
2	O2RNE8IBXP4R0TD8PU41	Societe Generale S.A.	6,70%	1,10%
3	549300FH0WJAPEHTIQ77	Bank of America Securities Europe SA	6,70%	1,10%
4				
5				

Equity instruments - liquidity bands 5/6 in average < 1 trade/day:			N	
Position	LEI	Name	Volume in %	Orders in %
1	2138005N5TO2UJR67I36	Liquidnet Europe Ltd.	15,20%	15,20%
2	F0HUI1NY1AZMJMD8LP67	HSBC France S.A.	8,60%	14,40%
3	529900JFOPPEDUR61H13	Baader Bank Aktiengesellschaft	6,70%	5,80%
4	5299007QVIQ7IO64NX37	UBS Europe SE	5,90%	3,30%
5	969500UP76J52A9OXU27	Exane SA	5,40%	7,50%

Equity instruments - liquidity bands 3/4 in average < 1 trade/day:			N	
Position	LEI	Name	Volume in %	Orders in %
1	2138005N5TO2UJR67I36	Liquidnet Europe Ltd.	21,80%	18,70%
2	F0HUI1NY1AZMJMD8LP67	HSBC France S.A.	8,20%	11,60%
3	549300ZK53CNNGEEI6A29	J.P. Morgan AG	6,00%	7,90%
4	529900MC68RTGHKI4F05	Stifel Europe Bank AG	5,80%	5,70%
5	5299007QVIQ7IO64NX37	UBS Europe SE	5,80%	2,80%

Equity instruments - liquidity bands 1/2 in average < 1 trade/day:			N	
Position	LEI	Name	Volume in %	Orders in %
1	2138005N5TO2UJR67I36	Liquidnet Europe Ltd.	20,70%	17,50%
2	549300ZK53CNNGEEI6A29	J.P. Morgan AG	10,90%	13,80%
3	F0HUI1NY1AZMJMD8LP67	HSBC France S.A.	8,90%	11,80%
4	529900MC68RTGHKI4F05	Stifel Europe Bank AG	8,80%	10,00%
5	529900UC2OD7II24Z667	Joh. Berenberg, Gossler & Co. KG	8,60%	4,30%

Credit derivatives (swaps OTC)
in average < 1 trade/day:

Position	LEI	Name	J Volume in %	Orders in %
1	8IBZUGJ7JPLH368JE346	Goldman Sachs Bank Europe SE	71,20%	50,00%
2	7LTFWZYICNSX8D621K86	Deutsche Bank AG	16,70%	33,30%
3	ROMUWSFPU8MPRO8K5P83	BNP Paribas Bonds	12,20%	16,70%
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Bonds
in average < 1 trade/day:

Position	LEI	Name	N Volume in %	Orders in %
1	549300ZK53CNGEEI6A29	J.P. Morgan AG	23,10%	13,80%
2	2G5BKIC2CB69PRJH1W31	Barclays Bank Ireland PLC	7,00%	8,10%
3	529900HNOAA1KXQJUQ27	DZ BANK AG Deutsche Zentral-Genossenschaftsbank, Frankfurt am Main	6,90%	3,40%
4	58PU97L1C0WSRCWADL48	Jefferies LLC	6,30%	11,40%
5	549300HN4UKV1E2R3U73	BofA Securities Inc NY	6,00%	10,30%

Strutured Products
in average < 1 trade/day:

Position	LEI	Name	J Volume in %	Orders in %
1	5493004I3LZM39BWHQ75	Jefferies GmbH	23,70%	19,50%
2	54930056FHWP7GIWYY08	Morgan Stanley Europe SE	18,50%	20,30%
3	7LTFWZYICNSX8D621K86	Deutsche Bank AG	16,60%	13,00%
4	2G5BKIC2CB69PRJH1W31	Barclays Bank Ireland PLC	12,70%	11,40%
5	6TJCK1B7E7UTXP528Y04	Citigroup Global Market Europe AG	7,50%	8,90%

Securitized Derivates (Certificates)
in average < 1 trade/day:

Position	LEI	Name	J Volume in %	Orders in %
1	529900RTSGHDD7OOSO86	Kreissparkasse Köln	100,00%	91,70%
2	5299007QVIQ7IO64NX37	UBS Europe SE	0,00%	4,20%
3	9695002I9DJHZ3449O66	ODDO BHF SCA	0,00%	4,20%
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Currency Derivate (Futures and Options)
in average < 1 trade/day:

Position	LEI	Name	J Volume in %	Orders in %
1	54930056FHWP7GIWYY08	Morgan Stanley Europe SE	100,00%	100,00%
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Currency Derivate (OTC-Forwards and OTC-Options)
in average < 1 trade/day:

Position	LEI	Name	J Volume in %	Orders in %
1	7LTFWZYICNSX8D621K86	Deutsche Bank AG	63,70%	36,60%
2	549300FH0WJAPEHTIQ77	Bank of America Securities Europe SA	21,40%	5,40%
3	8IBZUGJ7JPLH368JE346	Goldman Sachs Bank Europe SE	12,20%	38,40%
4	JUNT405OW8OY5GN4DX16	HSBC Trinkaus & Burkhardt AG	2,40%	17,00%
5	7H6GLXDRUGQFU57RNE97	JPMorgan Chase Bank, National Association	0,20%	0,90%

Interest Rate Derivate (Futures and Options)

in average < 1 trade/day:

Position	LEI	Name	J	
			Volume in %	Orders in %
1	529900RTSGHDD7OOSO86	Kreissparkasse Köln	68,80%	71,70%
2	54930056FHWP7GIWYY08	Morgan Stanley Europe SE	31,20%	28,30%
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