

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

Period: 1.1.2020 - 31.12.2020

Equity derivatives (futures and options)				N
in average < 1 trade/day:				
Position	LEI	Name	Volume in %	Orders in %
1	54930056FHWP7GIWYY08	Morgan Stanley Europa SE	84,70%	94,10%
2	529900RTSGHDD7OOSO86	Kreissparkasse Köln	8,60%	3,70%
3	8IBZUGJ7JPLH368JE346	Goldman Sachs Bank Europe SE	5,10%	1,40%
4	R0MUWSFPU8MPRO8K5P83	BNP Paribas Bonds	0,80%	0,30%
5	5299007QVIQ7IO64NX37	UBS Europe SE	0,60%	0,20%

Equity derivatives (swaps and other OTC)				J
in average < 1 trade/day:				
Position	LEI	Name	Volume in %	Orders in %
1	BFM8T61CT2L1QCCEMIK50	UBS AG	100,00%	100,00%
2				
3				
4				
5				

Exchange-traded products				J
in average < 1 trade/day:				
Position	LEI	Name	Volume in %	Orders in %
1	529900RTSGHDD7OOSO86	Kreissparkasse Köln	53,90%	82,60%
2	549300FH0WJAPEHTIQ77	Bank of America Securities Europe SA	27,80%	7,80%
3	F0HUI1NY1AZMJMD8LP67	HSBC France S.A.	7,40%	6,00%
4	54930056FHWP7GIWYY08	Morgan Stanley Europa SE	5,90%	1,20%
5	O2RNE8IBXP4R0TD8PU41	Societe Generale S.A.	5,00%	2,40%

Equity instruments - liquidity bands 5/6				N
in average < 1 trade/day:				
Position	LEI	Name	Volume in %	Orders in %
1	2138005N5TO2UJR67I36	Liquidnet Europe Ltd.	18,10%	18,10%
2	5299007QVIQ7IO64NX37	UBS Europe SE	7,60%	7,40%
3	F0HUI1NY1AZMJMD8LP67	HSBC France S.A.	7,40%	9,10%
4	529900JFOPPEDUR61H13	Baader Bank Aktiengesellschaft	6,60%	6,20%
5	851WYGNLUQLFZBSYGB56	Commerzbank AG	5,30%	5,20%

Equity instruments - liquidity bands 3/4				N
in average < 1 trade/day:				
Position	LEI	Name	Volume in %	Orders in %
1	2138005N5TO2UJR67I36	Liquidnet Europe Ltd.	24,90%	23,50%
2	F0HUI1NY1AZMJMD8LP67	HSBC France S.A.	8,90%	9,40%
3	5299007QVIQ7IO64NX37	UBS Europe SE	7,70%	6,10%
4	529900JFOPPEDUR61H13	Baader Bank Aktiengesellschaft	6,90%	7,70%
5	BFXS5XCH7N0Y05NIXW11	ABN AMRO Bank N.V.	4,10%	2,80%

Equity instruments - liquidity bands 1/2				N
in average < 1 trade/day:				
Position	LEI	Name	Volume in %	Orders in %

1	F0HUI1NY1AZMJMD8LP67	HSBC France S.A.	18,10%	26,00%
2	2138005N5TO2UJR67I36	Liquidnet Europe Ltd.	15,50%	7,50%
3	529900JFOPPEDUR61H13	Baader Bank Aktiengesellschaft	10,60%	13,70%
4	MZI1VDH2BQLFZGLQDO60	M.M. Warburg & CO (AG & Co.) Komr	8,50%	5,90%
5	84S0VF8TSMH0T6D4K848	Investec Bank PLC	5,90%	2,00%

Credit derivatives (swaps OTC)

in average < 1 trade/day:

Position	LEI	Name	Volume in %	Orders in %
			N	
1	8IBZUGJ7JPLH368JE346	Goldman Sachs Bank Europe SE	52,60%	49,20%
2	7LTFZYICNSX8D621K86	Deutsche Bank AG	25,70%	34,80%
3	549300ZK53CNGEEI6A29	J.P. Morgan AG	18,70%	9,60%
4	R0MUWSFPU8MPRO8K5P83	BNP Paribas Bonds	2,60%	3,10%
5	549300FH0WJAPEHTIQ77	Bank of America Securities Europe SA	0,50%	3,30%

Bonds

in average < 1 trade/day:

Position	LEI	Name	Volume in %	Orders in %
			N	
1	549300ZK53CNGEEI6A29	J.P. Morgan AG	18,50%	14,60%
2	6TJCK1B7E7UTXP528Y04	Citigroup Global Market Europe AG	11,30%	5,60%
3	529900HNOAA1KXQJUQ27	DZ BANK AG Deutsche Zentral-Genoss	7,30%	3,70%
4	2G5BKIC2CB69PRJH1W31	Barclays Bank Ireland PLC	7,20%	6,40%
5	R0MUWSFPU8MPRO8K5P83	BNP Paribas Bonds	6,30%	5,00%

Strutured Products

in average < 1 trade/day:

Position	LEI	Name	Volume in %	Orders in %
			J	
1	KX1WK48MPD4Y2NCUIZ63	Natixis SA	16,10%	7,70%
2	R0MUWSFPU8MPRO8K5P83	BNP Paribas Bonds	14,80%	6,30%
3	54930056FHWP7GIWYY08	Morgan Stanley Europa SE	14,40%	13,30%
4	529900HNOAA1KXQJUQ27	DZ BANK AG Deutsche Zentral-Genoss	8,20%	16,10%
5	7LTFZYICNSX8D621K86	Deutsche Bank AG	7,90%	3,50%

Securitized Derivates (Certificates)

in average < 1 trade/day:

Position	LEI	Name	Volume in %	Orders in %
			J	
1	529900RTSGHDD7OOSO86	Kreissparkasse Köln	100,00%	96,40%
2	815600E3E9BFBC8FAA85	EQUITA SOCIETA' DI INTERMEDIAZION	0,00%	3,60%
3				
4				
5				

Curreny Derivate (Futures and Options)

in average < 1 trade/day:

Position	LEI	Name	Volume in %	Orders in %
			J	
1	54930056FHWP7GIWYY08	Morgan Stanley Europa SE	100,00%	100,00%
2				
3				
4				
5				

Currency Derivate (OTC-Forwards OTC-Options)

in average < 1 trade/day:

Position	LEI	Name	J	
			Volume in %	Orders in %
1	8IBZUGJ7JPLH368JE346	Goldman Sachs Bank Europe SE	25,80%	33,70%
2	549300FH0WJAPEHTIQ77	Bank of America Securities Europe SA	25,40%	14,00%
3	ZMHGNT7ZPKZ3UFZ8EO46	State Street Bank International GmbH	22,40%	7,90%
4	549300ZK53CNGEEI6A29	J.P. Morgan AG	12,60%	11,80%
5	7H6GLXDRUGQFU57RNE97	JPMorgan Chase Bank, National Associ	6,60%	8,40%

Interest Rate Derivatives (Futures and Optionen)

in average < 1 trade/day:

Position	LEI	Name	N	
			Volume in %	Orders in %
1	54930056FHWP7GIWYY08	Morgan Stanley Europa SE	98,20%	95,20%
2	529900RTSGHDD7OOSO86	Kreissparkasse Köln	1,80%	4,80%
3				
4				
5				