# **Aquis Exchange Monthly Statistics**

 Month:
 May-2016

 Value traded (EUR):
 € 6,758,607,959

 Volume (no. of shares):
 647,245,455

### **Trading by Market**

Market	Value Traded
Zurich	€ 1,866,333,110
London	€ 1,433,685,840
Frankfurt	€ 953,932,910
Milan	€ 611,320,500
Stockholm	€ 499,652,350
Paris	€ 469,571,630
Amsterdam	€ 313,525,170
Copenhagen	€ 133,068,300
Helsinki	€ 126,071,660
Madrid	€ 117,728,740
Oslo	€ 109,041,390
Brussels	€ 103,848,500
Lisbon	€ 20,827,700

### Monthly Top Stocks by Value (EUR)

Stock	Symbol	Value Traded
Novartis AG	NOVNz	€ 316,138,270
Nestle SA	NESNz	€ 309,747,050
Roche Holding AG	ROGz	€ 167,320,570
Cie Financiere Richemont SA	CFRz	€ 136,432,200
UBS Group AG	UBSGz	€ 109,774,580
Bayer AG	BAYNd	€ 105,896,540
Intesa Sanpaolo SpA	ISPm	€ 96,066,420
Svenska Handelsbanken AB	SHBAs	€ 91,383,410
Allianz SE	ALVd	€ 76,860,240
Zurich Insurance Group AG	ZURNz	€ 73,839,570

### Aquis Exchange value traded per month



#### Monthly Top Stocks by Market Share (continuous trading)

	(	
Stock	Symbol	Market Share
Svenska Handelsbanken AB	SHBAs	7.8%
SGS SA	SGSNz	5.6%
Sonova Holding AG	SOONz	5.1%
Adecco SA	ADENz	5.1%
Kungsleden AB	KLEDs	5.0%
Lonza Group AG	LONNz	4.4%
Nestle SA	NESNz	4.3%
Kuehne + Nagel International AG	KNINz	4.1%
Barry Callebaut AG	BARNz	4.1%
Novartis AG	NOVNz	3.8%

# Italian 40 LiquidMetrix Battlemap\*





Spreads

					EUK)	
	-0.24		1	XMIL	271.4	+7.1
ı	+0.01		2	AQXE	81.6	-17.0
	-0.46	ш.	3	CHIX	49.5	+10.8
	-0.47		4	BATE	46.9	+9.7
	-0.16		5	TRQX	43.2	+5.0
	+5.69		6	XEQT	0.3	-0.1
			FORDS			
	Change		Rank	Venue	(deeper into	Change
			Rank	Venue	Depth (1K EUR)	Change
	Change -0.25				Depth (1K	
			Rank	Venue	Depth (1K EUR)	Change
	-0.25		Rank 1	Venue	Depth (1K EUR) 2,040.5	Change -18.3
	-0.25 +0.36		Rank 1 2	Venue XMIL AQXE	Depth (1K EUR) 2,040.5 450.5	-18.3 -110.5
	-0.25 +0.36 -1.02		Rank 1 2 3	Venue XMIL AQXE CHIX	2,040.5 450.5 404.5	-18.3 -110.5 +67.1
	-0.25 +0.36 -1.02 -0.29		1 2 3 4	XMIL AQXE CHIX BATE	2,040.5 450.5 404.5 264.9	-18.3 -110.5 +67.1 +50.8

**Book Depths** 

**Book Depths** 

At tou	ıch		
Rank	Venue	Best Price (%)	Chang
1	XMIL	18.02	-0.21
2	CHIX	3.49	-0.22
3	TRQX	3.07	-0.21
4	BATE	2.54	+0.03
5	AQXE	1.68	+0.40
	UR deal		
25k E	UR deal	Best Price	Change
25k E Rank	UR deal	Best Price	Change
25k E Rank	UR deal	Best Price (%) 57.72	+0.40 Change +7.53 -0.96 +0.36
25k E Rank 1	Venue XMIL AQXE	Best Price (%) 57.72 2.22	Change +7.53

## Swiss 20 LiquidMetrix Battlemap\*



		(bps)	
1	CHIX	6.79	-0.26
2	XSWX	6.86	-0.12
3	AQXE	7.11	+0.00
4	BATE	7.13	-0.20
5	TRQX	7.34	-0.02
6	XEQT	232.38	+25.12
25k E	UR deal		
ael. c	up deel		
25k E Rank	UR deal	Spread (bps)	Change
			Change
Rank	Venue	(bps)	
Rank 1	Venue XSWX	(bps) 7.01	-0.11
Rank 1	Venue XSWX AQXE	7.01 7.23	-0.11
Rank 1 2 3	Venue XSWX AQXE CHIX	7.01 7.23 7.68	-0.11 -0.03 -0.46

Rank Venue Spread Change

1	XSWX	1,281.9	+167.5
2	AQXE	582.0	+142.3
3	CHIX	268.8	+38.1
4	BATE	243.0	+21.1
5	TRQX	186.9	+9.1
6	XEQT	0.0	+0.0
		(deeper into	
50BPS	Venue	(deeper into	book) Change
		Depth (1K	
Rank	Venue	Depth (1K EUR)	Change
Rank 1	Venue	Depth (1K EUR) 6,828.6	Change +269.0
Rank 1	Venue XSWX AQXE	Depth (1K EUR) 6,828.6 2,028.4	+269.0 +62.9
Rank 1 2 3	XSWX AQXE CHIX	Depth (1K EUR) 6,828.6 2,028.4 1,493.7	+269.0 +62.9 +117.4

At tou	ich		
Rank	Venue	Best Price (%)	Change
1	CHIX	2.85	-0.61
2	XSWX	2.71	-0.23
3	TRQX	1.93	+0.27
4	BATE	1.71	+0.19
5	AQXE	1.27	-0.21
		1.27	-0.21
25k E	UR deal	1.27	-0.22
25k E Rank		Best Price	
	UR deal	Best Price	
Rank	UR deal	Best Price	Change
Rank 1	UR deal Venue XSWX	Best Price (%) 6.60	Change
Rank 1 2	UR deal Venue XSWX CHIX	Best Price (%) 6.60 3.58	Change -1.61 -0.09

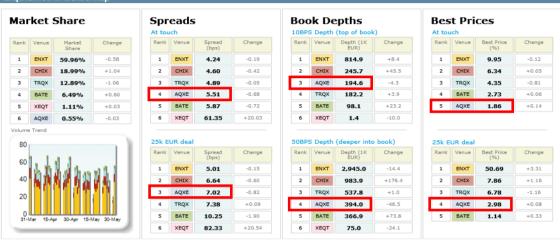




### Swedish 30 LiquidMetrix Battlemap\*



### French 40 LiquidMetrix Battlemap\*



## UK 100 LiquidMetrix Battlemap\*



#### LiquidMetrix definitions:

- Spreads measure the bid to offer spread of the best visible orders in the book. The result is averaged over the stocks in the index and is based on measurements of the order book every 30 seconds. The value for the spread is quoted in basis points (0.01%).

  - Market depth measures the amount of visible liquidity (bids and offers) in the order book within 10 and 50 BPS of mid price. The result is averaged over the stocks
- in the index and is based on measurements of the order book every 30 seconds. This is quoted in '000s of EUR.
- Best Price % measures how often each venue posts an absolute best price (no ties) for stocks. The result is averaged over the stocks in the index and is based on measurements of the order book every 5 seconds.





<sup>\*</sup>Statistics relating to spreads and book depths have been sourced from LiquidMetrix.