Aquis Exchange Monthly Statistics

 Month:
 Aug-2016

 Value traded (EUR):
 € 8,571,474,811

 Volume (no. of shares):
 818,117,872

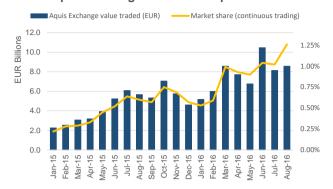
Trading by Market

Market	Value Traded
London	€ 2,202,354,910
Zurich	€ 1,461,326,140
Frankfurt	€ 1,421,288,960
Stockholm	€ 714,799,270
Paris	€ 648,562,510
Milan	€ 605,182,560
Amsterdam	€ 523,317,370
Copenhagen	€ 364,838,670
Helsinki	€ 167,830,670
Madrid	€ 158,291,260
Oslo	€ 141,463,220
Brussels	€ 133,816,820
Lisbon	€ 28.402.200

Monthly Top Stocks by Value (EUR)

Stock	Symbol	Value Traded
Nestle SA	NESNz	€ 336,798,030
Novartis AG	NOVNz	€ 189,965,900
Roche Holding AG	ROGz	€ 140,832,210
Novo Nordisk A/S	NOVOBc	€ 131,311,800
Allianz SE	ALVd	€ 126,954,160
Intesa Sanpaolo SpA	ISPm	€ 99,716,680
Siemens AG	SIEd	€ 96,516,600
Rio Tinto PLC	RIOI	€ 94,715,080
Adidas AG	ADSd	€ 93,297,010
Royal Dutch Shell PLC	RDSBI	€ 79,876,010

Aquis Exchange value traded per month



Monthly Top Stocks by Market Share (continuous trading)

Symbol	Market Share
SMINI	5.8%
ADENz	5.1%
DB1d	5.1%
CPGI	4.4%
SHBAs	4.3%
ASSABs	4.2%
SGSNz	4.1%
NESNz	4.0%
SECUBs	3.7%
SCABs	3.5%
	Symbol SMINI ADENZ DB1d CPGI SHBAS ASSABS SGSNZ NESNZ SECUBS

Italian 40 LiquidMetrix Battlemap*



Rank	Venue	Spread (bps)	Change
1	XMIL	9.50	-1.21
2	AQXE	9.90	-2.08
3	CHIX	12.42	-2.92
4	TRQX	12.52	-1.58
5	BATE	13.34	-1.94
6	XEQT	128.04	-8.05
25k E Rank	UR deal Venue	Spread (bps)	Change
			Change
Rank	Venue	(bps)	
Rank 1	Venue	(bps) 10.37	-1.39
Rank 1	Venue XMIL AQXE	(bps) 10.37 11.23	-1.39 -2.21
Rank 1 2 3	Venue XMIL AQXE CHIX	(bps) 10.37 11.23 17.61	-1.39 -2.21 -3.93

Spreads

Spreads



Book Depths

Book Depths

At tou	ıch		
Rank	Venue	Best Price (%)	Change
1	XMIL	18.69	+1.15
2	CHIX	2.65	-1.17
3	TRQX	2.60	-0.81
4	BATE	2.47	-0.05
5 25k E	AQXE	1.38	-0.46
		Best Price	-0.46 Change
25k E	UR deal	Best Price	
25k E Rank	UR deal	Best Price (%)	Change
25k E Rank	UR deal Venue	Best Price (%) 54.25	Change
25k E Rank 1	UR deal Venue XMIL AQXE	Best Price (%) 54.25 3.83	Change -2.53 -0.09

Swiss 20 LiquidMetrix Battlemap*



Rank	Venue	Spread (bps)	Change
1	XSWX	6.75	-0.25
2	CHIX	6.80	-0.28
3	AQXE	6.87	-0.36
4	BATE	7.02	-0.22
5	TRQX	7.21	-0.39
6	XEQT	257.13	+9.77
	Venue	Spread (bps)	+9.77 Change
25k E	UR deal	Spread	
25k E Rank	UR deal	Spread (bps)	Change
25k E Rank	UR deal Venue	Spread (bps)	Change
25k E Rank	Venue XSWX AQXE	Spread (bps) 6.87 7.03	-0.30 -0.39
25k E Rank 1 2	Venue XSWX AQXE CHIX	Spread (bps) 6.87 7.03 7.49	-0.30 -0.39 -0.49

TORPS			
Rank	Venue	Depth (1K EUR)	Change
1	XSWX	1,898.7	+7.8
2	AQXE	688.7	+22.0
3	CHIX	350.2	-18.3
4	BATE	335.4	-1.5
5	TRQX	234.3	+20.4
6 50BPS	XEQT	0.0	+0.0
		(deeper into	
50BPS	Depth	(deeper into	book)
50BPS Rank	Depth	(deeper into	book) Change
50BPS Rank	Depth Venue	(deeper into	Change +180.0
50BPS Rank 1	Depth Venue XSWX AQXE	(deeper into	book) Change +180.0 -97.4
50BPS Rank 1 2	Depth Venue XSWX AQXE CHIX	(deeper into Depth (1K EUR) 8,306.4 2,347.9 1,614.5	book) Change +180.0 -97.4 -112.8

Rank	Venue	Best Price (%)	Change
1	XSWX	2.84	-0.39
2	TRQX	1.96	-0.25
3	CHIX	1.83	-0.72
4	BATE	1.14	-0.47
5			
_	AQXE	0.68	-0.24
	UR deal	Best Price	
25k E	UR deal		
25k E Rank	UR deal Venue	Best Price	Change
25k E Rank	UR deal Venue	Best Price (%) 7.98	Change
25k E Rank 1	UR deal Venue XSWX TRQX	Best Price (%) 7.98 2.66	Change -2.44 +0.61





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.





^{*}Statistics relating to spreads and book depths have been sourced from LiquidMetrix.