Aquis Exchange Monthly Statistics

 Month:
 Mar-2016

 Value traded (EUR):
 € 8,576,670,323

 Volume (no. of shares):
 919,167,411

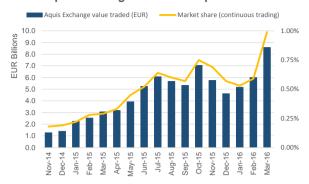
Trading by Market

Market	Value Traded
London	€ 2,162,096,950
Zurich	€ 1,794,604,280
Milan	€ 1,082,796,800
Frankfurt	€ 1,056,208,030
Paris	€ 793,199,260
Stockholm	€ 470,696,280
Amsterdam	€ 430,193,200
Copenhagen	€ 179,021,440
Brussels	€ 172,270,140
Helsinki	€ 152,577,200
Oslo	€ 148,232,110
Madrid	€ 104,746,600
Lisbon	€ 30,028,050

Monthly Top Stocks by Value (EUR)

Stock	Symbol	Value Traded
Nestle SA	NESNz	€ 321,021,350
Novartis AG	NOVNz	€ 292,789,660
Intesa Sanpaolo SpA	ISPm	€ 195,644,940
Roche Holding AG	ROGz	€ 182,325,450
Telecom Italia SpA	TITm	€ 144,916,580
UBS Group AG	UBSGz	€ 112,469,760
Bayer AG	BAYNd	€ 106,438,030
Eni SpA	ENIm	€ 102,824,580
Allianz SE	ALVd	€ 98,542,840
AB InBev NV	ABlb	€ 93,812,240

Aguis Exchange value traded per month



Monthly Top Stocks by Market Share (continuous trading)

Monthly Top Stocks by Market Sil	iare (commuous n	auiig)
Stock	Symbol	Market Share
Rexam PLC	REXI	5.4%
Telecom Italia SpA	TITm	5.2%
Great Portland Estates PLC	GPORI	4.7%
Kuehne + Nagel International AG	KNINz	4.5%
Logitech International SA	LOGNZ	3.8%
SSE PLC	SSEI	3.7%
Capita PLC	CPII	3.6%
Compass Group PLC	CPGI	3.5%
Nestle SA	NESNz	3.5%
AP Moeller - Maersk A/S	MAERBc	3.4%

MIB 40 LiquidMetrix Battlemap*





UR deal		
Venue	Spread (bps)	Change
XMIL	11.46	-2.39
AQXE	12.48	-5.12
CHIX	18.68	-1.50
TRQX	21.31	-5.48
BATE	23.37	-1.96
XEQT	185.70	-42.58
	XMIL AQXE CHIX TRQX BATE	Venue Spread (bps) XMIL 11.46 AQXE 12.48 CHIX 18.68 TRQX 21.31 BATE 23.37

		epths	a
Rank	Venue	Depth (1K EUR)	Change
1	XMIL	233.7	+71.9
2	AQXE	97.6	+46.5
3	CHIX	39.0	+3.7
4	TRQX	33.9	+8.8
5	BATE	27.5	+8.5
6	XEQT	0.5	+0.3
50BPS	Depth	(deeper into	book)
Rank	Venue	Depth (1K EUR)	Change
1	XMIL	1,909.9	+482.8
2	AOXE	562.4	+241.5

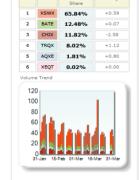
	Depth	(deeper into	book)
Rank	Venue	Depth (1K EUR)	Change
1	XMIL	1,909.9	+482.8
2	AQXE	562.4	+241.5
3	CHIX	342.3	+6.2
4	BATE	200.1	+33.5
5	TRQX	200.0	+29.2
6	XEQT	23.9	+9.9

Book Depths

	t Pri	ces	
Rank	Venue	Best Price	Change
Kank	venue	(%)	Change
1	XMIL	17.62	-0.50
2	TRQX	4.06	-0.81
3	CHIX	3.74	-1.31
4	BATE	2.76	-0.15
-			
5	AQXE	1.59	+0.03
	UR deal	1.59 Best Price (%)	
25k E	UR deal	Best Price	+0.03 Change
25k E Rank	UR deal	Best Price	Change
25k E Rank	UR deal Venue XMIL	Best Price (%) 49.24	Change -9.61
25k E Rank 1	UR deal Venue XMIL AQXE	Best Price (%) 49.24 4.10	-9.61 +1.65

SMI 20 LiquidMetrix Battlemap*

Market Share



Rank	Venue	Spread (bps)	Change
1	AQXE	7.47	-2.13
2	XSWX	7.53	-0.11
3	CHIX	7.76	-0.51
4	BATE	7.77	-0.60
5	TRQX	8.30	-0.68
			+4.52
6 25k E	XEQT	206.82	+4.52
		Spread (bps)	Change
25k E	UR deal	Spread	
25k E Rank	UR deal	Spread (bps)	Change
25k E Rank	UR deal Venue	Spread (bps) 7.79	Change -0.12
25k E Rank 1	Venue XSWX AQXE	Spread (bps) 7.79 7.79	-0.12
25k E Rank 1 2	Venue XSWX AQXE BATE	Spread (bps) 7.79 7.79 8.74	-0.12 -2.11 -1.25

Spreads

1	XSWX	1,001.9	+161.7
2	AQXE	398.4	+139.8
3	CHIX	206.5	+22.8
4	BATE	197.7	+49.3
5	TRQX	159.9	+48.3
6	XEQT	1.1	-4.4
50BPS	S Depth Venue	(deeper into	book) Change
		Depth (1K	
Rank	Venue	Depth (1K EUR)	Change
Rank 1	Venue	Depth (1K EUR) 6,012.7	Change +862.5
Rank 1 2	Venue XSWX AQXE	Depth (1K EUR) 6,012.7 1,885.4	+862.5 +800.9
1 2 3	Venue XSWX AQXE CHIX	Depth (1K EUR) 6,012.7 1,885.4 1,235.6	+862.5 +800.9 +82.9

10BPS Depth (top of book)

Rank Venue Depth (1K Change EUR)

AL LUU			
Rank	Venue	Best Price (%)	Change
1	CHIX	3.24	-1.27
2	XSWX	3.14	-3.40
3	AQXE	2.24	-0.69
4	TRQX	1.96	-0.20
5	BATE	1.55	-0.58
25k E	UR deal		
25k E Rank	UR deal	Best Price	Change
			Change
Rank	Venue	(%)	-
Rank 1	Venue XSWX	9.79	-11.84
Rank 1 2	Venue XSWX CHIX	(%) 9.79 3.89	-11.84 -2.20

Best Prices





OMX S30 LiquidMetrix Battlemap*



CAC 40 LiquidMetrix Battlemap*



FTSE 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





© Aquis Exchange Limited 2015. Aquis Exchange Limited is authorised and regulated by the Financial Conduct Authority.

This report is for general information only and does not constitute investment advice or an offer, solicitation or recommendation to acquire or dispose of any investment or to engage in any other transaction. Although care is taken to ensure that the information is accurate and up to date, Aquis cannot accept any responsibility for mistakes or omissions.

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