

Aquis Exchange Monthly Statistics

Month: Jun-2016
 Value traded (EUR): € 10,467,068,433
 Volume (no. of shares): 1,127,923,896

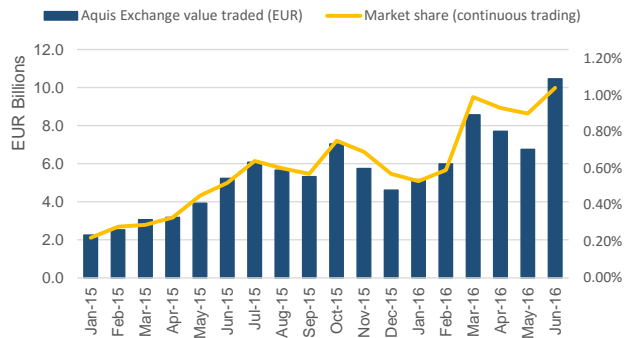
Trading by Market

Market	Value Traded
London	€ 2,448,515,630
Zurich	€ 2,203,800,090
Frankfurt	€ 1,609,389,280
Paris	€ 1,079,641,370
Milan	€ 1,024,478,850
Stockholm	€ 620,763,020
Amsterdam	€ 591,553,720
Madrid	€ 212,195,200
Copenhagen	€ 208,028,270
Oslo	€ 170,908,400
Brussels	€ 141,581,350
Helsinki	€ 128,353,030
Lisbon	€ 27,860,230

Monthly Top Stocks by Value (EUR)

Stock	Symbol	Value Traded
Nestle SA	NESNz	€ 444,626,410
Novartis AG	NOVNz	€ 302,127,930
Roche Holding AG	ROGz	€ 267,127,700
Intesa Sanpaolo SpA	ISPM	€ 228,673,780
Allianz SE	ALVd	€ 164,373,360
UBS Group AG	UBSGz	€ 151,338,400
Royal Dutch Shell PLC	RDSBI	€ 134,992,810
Eni SpA	ENIm	€ 132,909,210
Volkswagen AG	VOW3d	€ 123,132,350
Credit Suisse Group AG	CSGNz	€ 121,232,500

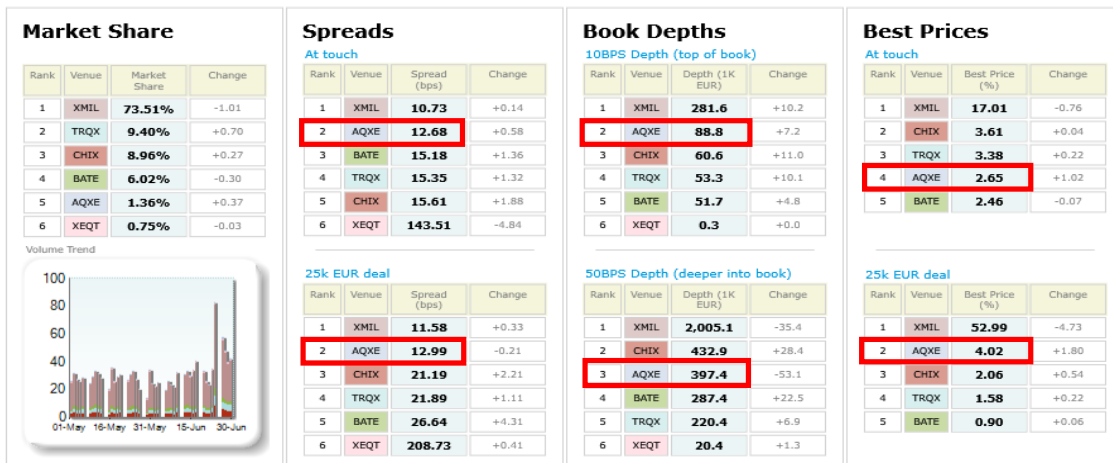
Aquis Exchange value traded per month



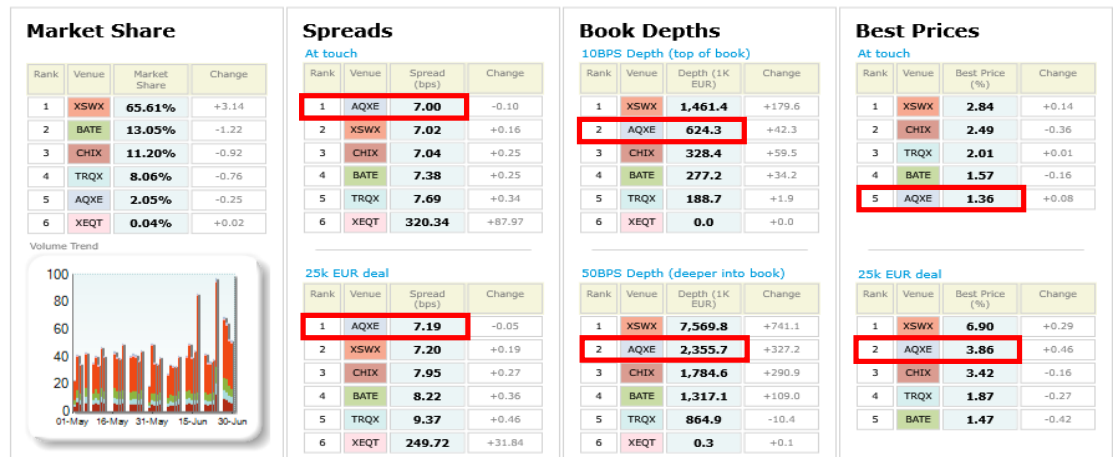
Monthly Top Stocks by Market Share (continuous trading)

Stock	Symbol	Market Share
Lonza Group AG	LONNz	5.1%
Kuehne + Nagel International AG	KNINz	4.5%
Sonova Holding AG	SOONz	4.1%
Barry Callebaut AG	BARNz	3.5%
SKF AB	SKFBs	3.5%
Nestle SA	NESNz	3.5%
Telecom Italia SpA	TITM	3.4%
Cie Financiere Richemont SA	CFRz	3.3%
Securitas AB	SECUBs	3.2%
Kungsliden AB	KLEDs	3.2%

Italian 40 LiquidMetrix Battlemap*



Swiss 20 LiquidMetrix Battlemap*

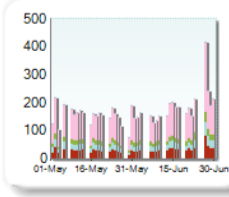


Swedish 30 LiquidMetric Battlemat*

Market Share

Rank	Venue	Market Share	Change
1	XSTO	58.57%	-1.36
2	CHIX	17.54%	+0.88
3	TRQX	12.90%	+0.12
4	BATE	9.41%	+0.24
5	AQXE	1.49%	+0.13
6	XEQT	0.10%	0.00

Volume Trend



Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	XSTO	7.93	+0.06
2	CHIX	8.35	+0.13
3	TRQX	8.79	-0.07
4	AQXE	9.15	+0.10
5	BATE	9.41	+0.31
6	XEQT	345.73	+4.57

25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XSTO	9.31	+0.30
2	AQXE	10.23	+0.00
3	CHIX	10.49	-0.35
4	TRQX	11.41	+0.12
5	BATE	12.52	+0.33
6	XEQT	314.86	+14.50

Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XSTO	266.9	-20.3
2	AQXE	115.8	+13.9
3	CHIX	113.2	+4.1
4	TRQX	94.0	-2.6
5	BATE	72.3	-6.0
6	XEQT	0.0	+0.0

50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XSTO	1,517.9	-18.8
2	CHIX	624.3	+23.0
3	TRQX	511.4	+38.6
4	AQXE	433.8	+12.2
5	BATE	296.6	-4.5
6	XEQT	0.3	+0.3

Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XSTO	6.11	+0.26
2	CHIX	2.56	+0.19
3	TRQX	2.38	+0.45
4	BATE	1.21	+0.05
5	AQXE	0.95	+0.19

25k EUR deal

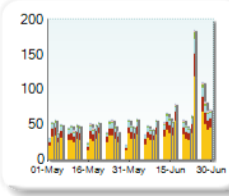
Rank	Venue	Best Price (%)	Change
1	XSTO	7.34	-0.48
2	CHIX	2.34	+0.31
3	TRQX	1.88	+0.23
4	BATE	0.84	+0.14
5	AQXE	0.53	+0.14

French 40 LiquidMetric Battlemat*

Market Share

Rank	Venue	Market Share	Change
1	ENXT	61.89%	+1.92
2	CHIX	18.36%	-0.63
3	TRQX	12.37%	-0.52
4	BATE	5.40%	-1.09
5	XEQT	1.17%	+0.05
6	AQXE	0.82%	+0.27

Volume Trend



Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	ENXT	4.49	+0.25
2	CHIX	4.84	+0.24
3	AQXE	5.10	-0.41
4	TRQX	5.14	+0.25
5	BATE	6.24	+0.37
6	XEQT	52.99	-8.36

25k EUR deal

Rank	Venue	Spread (bps)	Change
1	ENXT	5.39	+0.38
2	AQXE	6.31	-0.71
3	CHIX	6.94	+0.29
4	TRQX	7.78	+0.40
5	BATE	10.85	+0.60
6	XEQT	67.72	-14.61

Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	ENXT	847.8	+32.8
2	CHIX	243.7	-1.9
3	TRQX	180.7	-1.5
4	AQXE	179.1	-15.4
5	BATE	93.0	-5.1
6	XEQT	0.8	-0.5

50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	ENXT	2,936.7	-8.3
2	CHIX	925.7	-58.1
3	TRQX	533.7	-4.2
4	BATE	363.2	-3.8
5	AQXE	314.6	-79.3
6	XEQT	92.9	+17.9

Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	ENXT	12.02	+2.18
2	CHIX	6.29	-0.08
3	TRQX	4.19	-0.23
4	AQXE	2.67	+0.85
5	BATE	2.48	-0.31

25k EUR deal

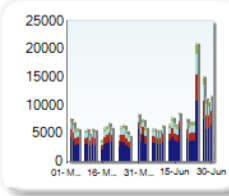
Rank	Venue	Best Price (%)	Change
1	ENXT	49.59	-1.10
2	CHIX	7.34	-0.52
3	AQXE	5.70	+2.72
4	TRQX	5.67	-1.11
5	BATE	0.69	-0.45

UK 100 LiquidMetric Battlemat*

Market Share

Rank	Venue	Market Share	Change
1	LSE2	53.25%	-0.10
2	CHIX	20.18%	+0.11
3	TRQX	16.56%	+0.74
4	BATE	8.81%	-0.87
5	AQXE	1.00%	+0.12
6	XEQT	0.20%	+0.01

Volume Trend



Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	CHIX	6.15	+0.12
2	LSE2	6.34	+0.23
3	TRQX	6.40	+0.15
4	BATE	7.16	-0.03
5	AQXE	7.31	-0.19
6	XEQT	139.46	-53.84

25k EUR deal

Rank	Venue	Spread (bps)	Change
1	LSE2	8.13	+0.31
2	AQXE	8.99	-0.34
3	CHIX	9.36	+0.20
4	TRQX	11.55	+0.36
5	BATE	12.38	+0.64
6	XEQT	173.58	-53.58

Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	LSE2	338.3	+0.2
2	CHIX	167.2	+21.7
3	AQXE	132.4	+4.9
4	TRQX	107.2	+4.6
5	BATE	85.7	-2.5
6	XEQT	0.0	+0.0

50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	LSE2	1,682.5	-53.9
2	CHIX	674.9	+75.7
3	AQXE	422.8	+70.9
4	TRQX	375.1	+5.8
5	BATE	309.3	+10.3
6	XEQT	43.1	+13.4

Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	LSE2	8.45	+1.09
2	CHIX	4.35	+0.05
3	TRQX	4.12	-0.04
4	AQXE	2.83	+0.06
5	BATE	2.74	+0.04

25k EUR deal

Rank	Venue	Best Price (%)	Change
1	LSE2	35.69	+0.13
2	CHIX	12.23	+0.26
3	AQXE	9.71	+0.18
4	TRQX	6.83	+0.98
5	BATE	2.10	-1.40

LiquidMetric 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 LiquidMetric.