

Aquis Exchange Monthly Statistics

Month: Jun-2017
 Value traded (EUR): € 15,165,498,681
 Volume (no. of shares): 1,169,249,739

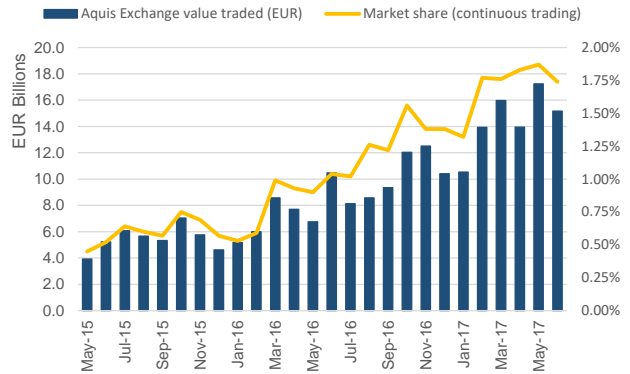
Trading by Market

Market	Value Traded
Zurich	€ 4,971,344,840
London	€ 1,941,294,730
Frankfurt	€ 1,904,881,640
Milan	€ 1,740,076,950
Stockholm	€ 1,192,822,270
Paris	€ 838,691,460
Copenhagen	€ 626,575,910
Amsterdam	€ 584,541,060
Madrid	€ 441,647,010
Oslo	€ 393,147,990
Helsinki	€ 272,965,140
Brussels	€ 220,528,300
Lisbon	€ 35,952,260
Vienna	€ 1,028,750

Monthly Top Stocks by Value (EUR)

Stock	Symbol	Value Traded
Nestle SA	NESNz	€ 1,451,954,360
Roche Holding AG	ROGz	€ 759,065,940
Novartis AG	NOVNz	€ 600,545,850
Intesa Sanpaolo SpA	ISPM	€ 420,173,090
Bayer AG	BAYNd	€ 310,938,600
Siemens AG	SIEd	€ 285,154,250
Credit Suisse Group AG	CSGNz	€ 284,788,830
UniCredit SpA	UCGm	€ 249,618,060
UBS Group AG	UBSGz	€ 238,844,220
Eni SpA	ENIm	€ 208,492,080

Aquis Exchange value traded per month



Monthly Top Stocks by Market Share (continuous trading)

Stock	Symbol	Market Share
OC Oerlikon Corp AG	OERLz	11.0%
Nestle SA	NESNz	10.8%
Luxtottica Group SpA	LUXm	8.7%
Kuehne + Nagel International AG	KNINz	8.6%
Partners Group Holding AG	PGHNz	8.6%
Roche Holding AG	ROGz	7.9%
Carlsberg A/S	CARLbC	6.8%
Statoil ASA	STLo	6.8%
Adecco Group AG	ADENz	6.7%
Novartis AG	NOVNz	6.5%

Italian 40 LiquidMetrix Battlemap*

Market Share

Rank	Venue	Market Share	Change
1	XMIL	70.89%	-0.50
2	CHIX	14.54%	-0.07
3	BATE	6.53%	+0.43
4	TRQX	5.61%	+0.37
5	AQXE	2.44%	-0.23

Volume Trend

Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	XMIL	7.78	+0.23
2	AQXE	8.00	+0.24
3	CHIX	8.85	+0.32
4	BATE	10.25	+0.37
5	TRQX	11.48	+0.20

25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XMIL	8.44	+0.34
2	AQXE	9.39	+0.41
3	CHIX	12.11	+0.63
4	TRQX	15.40	+0.20
5	BATE	15.58	+0.42

Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XMIL	335.6	-54.9
2	AQXE	85.4	-20.0
3	CHIX	75.8	-11.0
4	BATE	51.2	-3.0
5	TRQX	37.3	-4.2

50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XMIL	2,705.1	-217.0
2	CHIX	520.3	-20.3
3	AQXE	394.5	-77.5
4	BATE	369.2	+14.0
5	TRQX	258.6	-21.0

Best Prices

At touch

Rank	Venue	Best Price (%)	Change
1	XMIL	11.83	+1.02
2	AQXE	3.27	+0.11
3	CHIX	3.23	+0.44
4	BATE	2.55	+0.22
5	TRQX	2.29	-0.24

25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XMIL	58.34	+4.53
2	CHIX	2.69	+0.06
3	AQXE	2.61	+0.25
4	TRQX	0.60	+0.20
5	BATE	0.43	+0.05

Swiss 20 LiquidMetrix Battlemap*

Market Share

Rank	Venue	Market Share	Change
1	XSWX	65.46%	-1.90
2	BATE	11.67%	+0.61
3	CHIX	10.61%	-0.04
4	TRQX	7.25%	+0.49
5	AQXE	5.01%	+0.83

Volume Trend

Spreads

At touch

Rank	Venue	Spread (bps)	Change
1	XSWX	5.80	+0.11
2	AQXE	6.00	-0.17
3	CHIX	6.11	+0.14
4	BATE	6.20	+0.02
5	TRQX	6.52	+0.03

25k EUR deal

Rank	Venue	Spread (bps)	Change
1	XSWX	5.87	+0.13
2	AQXE	6.13	-0.16
3	BATE	6.65	+0.04
4	CHIX	6.66	+0.20
5	TRQX	7.32	-0.02

Book Depths

10BPS Depth (top of book)

Rank	Venue	Depth (1K EUR)	Change
1	XSWX	2,038.3	-275.3
2	AQXE	658.4	-58.8
3	BATE	443.3	-101.3
4	CHIX	424.6	-80.5
5	TRQX	265.3	-43.5

50BPS Depth (deeper into book)

Rank	Venue	Depth (1K EUR)	Change
1	XSWX	8,971.5	-294.1
2	AQXE	2,198.1	-138.4
3	CHIX	1,948.4	-136.0
4	BATE	1,864.3	-328.0
5	TRQX	1,187.7	-90.8

Best Prices

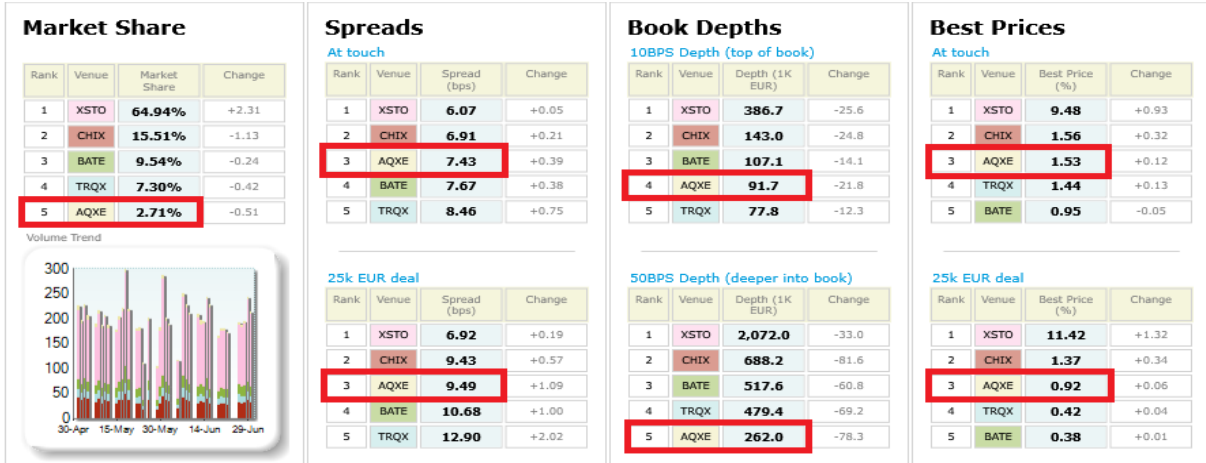
At touch

Rank	Venue	Best Price (%)	Change
1	XSWX	4.16	+0.09
2	CHIX	1.35	+0.21
3	AQXE	1.09	-0.05
4	TRQX	0.97	-0.01
5	BATE	0.71	+0.13

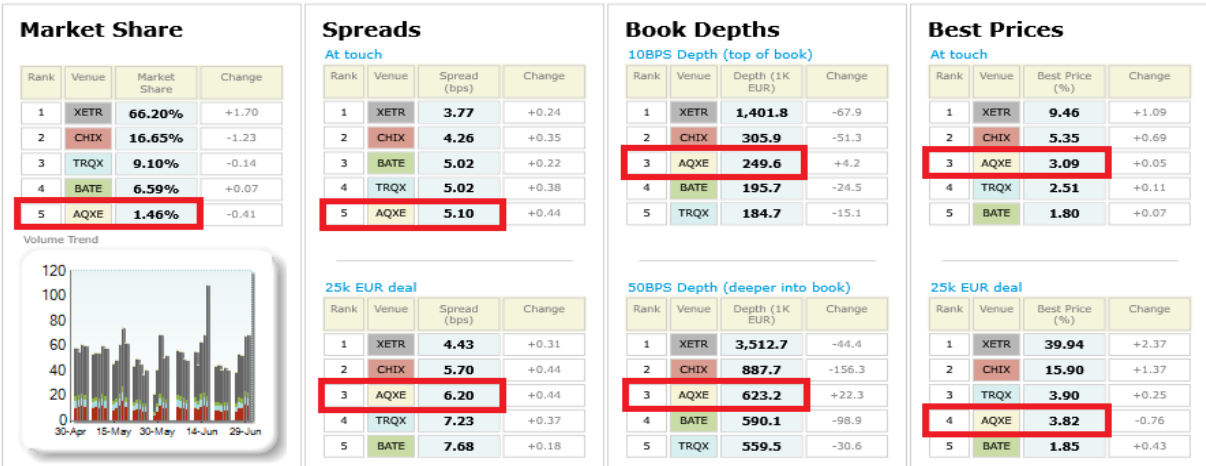
25k EUR deal

Rank	Venue	Best Price (%)	Change
1	XSWX	16.29	+2.05
2	CHIX	2.12	+0.11
3	AQXE	1.74	+0.39
4	TRQX	0.71	-0.07
5	BATE	0.70	-0.03

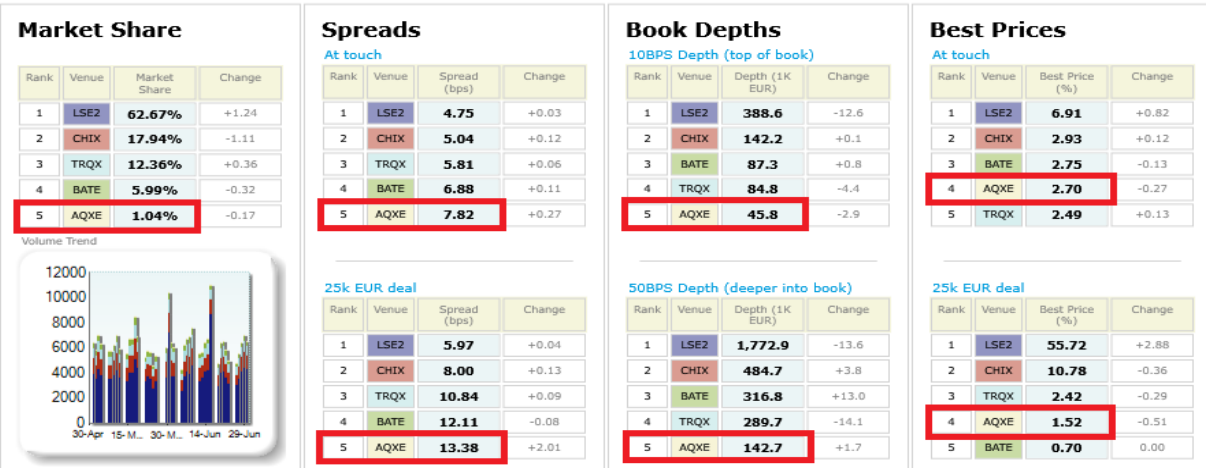
Swedish 30 LiquidMetric Battlemap*



German 30 LiquidMetric Battlemap*



UK 100 LiquidMetric Battlemap*



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.

LiquidMetric
Best Execution, Quantified



*Statistics relating to spreads and book depths have been sourced from LiquidMetric.

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