

Aquis Exchange Monthly Statistics

Month: Oct-2017
 Value traded (EUR): € 16,364,039,218
 Volume (no. of shares): 1,256,275,211

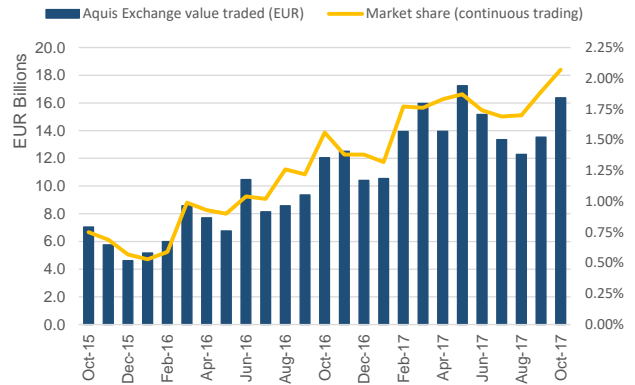
Trading by Market

Market	Value Traded
Zurich	€ 3,562,166,210
London	€ 2,279,904,540
Milan	€ 2,279,716,320
Frankfurt	€ 2,214,748,230
Stockholm	€ 1,713,645,600
Paris	€ 1,264,365,350
Copenhagen	€ 730,008,910
Amsterdam	€ 691,320,290
Oslo	€ 501,170,480
Helsinki	€ 486,554,920
Madrid	€ 409,564,670
Brussels	€ 196,103,990
Lisbon	€ 25,834,800
London IDR	€ 7,234,960
Vienna	€ 1,699,560

Monthly Top Stocks by Value (EUR)

Stock	Symbol	Value Traded
Roche Holding AG	ROGz	€ 598,190,750
Nestle SA	NESNz	€ 496,595,130
Novartis AG	NOVNz	€ 459,539,770
UniCredit SpA	UCGm	€ 356,344,520
Siemens AG	SIEd	€ 334,376,850
Intesa Sanpaolo SpA	ISPM	€ 326,815,240
Bayer AG	BAYNd	€ 321,121,580
Eni SpA	ENIm	€ 286,254,120
Enel SpA	ENELm	€ 206,480,250
Lafarge Holcim Ltd	LHNz	€ 194,464,950

Aquis Exchange value traded per month



Monthly Top Stocks by Market Share (continuous trading)

Stock	Symbol	Market Share
DNB ASA	DNBo	9.3%
GAM Holding AG	GAMz	8.6%
Svenska Cellulosa AB	SCABs	8.5%
Carlsberg A/S	CARLBc	8.4%
Hammerson PLC	HMSOI	8.2%
RSA Insurance Group PLC	RSAl	7.8%
Kuehne + Nagel International AG	KNINz	7.5%
Nordea Bank AB (Sweden)	NDAs	7.4%
AP Moeller - Maersk A/S	MAERBc	7.3%
Alfa Laval AB	ALFAs	7.3%

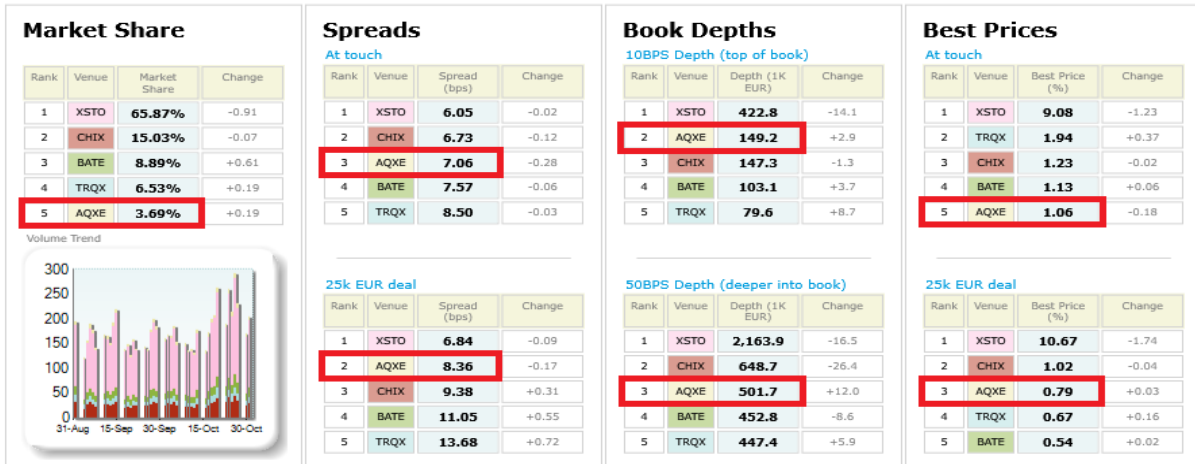
Italian 40 LiquidMetrix Battlemap*

Market Share				Spreads				Book Depths				Best Prices			
At touch				At touch				10BPS Depth (top of book)				At touch			
Rank	Venue	Market Share	Change	Rank	Venue	Spread (bps)	Change	Rank	Venue	Depth (1K EUR)	Change	Rank	Venue	Best Price (%)	Change
1	XMIL	72.54%	-2.53	1	XMIL	7.37	-0.06	1	XMIL	485.2	-25.4	1	XMIL	8.86	-0.71
2	CHIX	12.40%	+0.68	2	AQXE	7.78	-0.22	2	AQXE	148.6	-0.2	2	TRQX	2.85	-0.27
3	BATE	6.93%	+0.56	3	CHIX	8.33	-0.22	3	CHIX	84.4	-1.3	3	CHIX	2.78	0.00
4	TRQX	4.54%	+0.63	4	BATE	9.10	-0.20	4	BATE	62.5	+0.0	4	BATE	2.01	-0.17
5	AQXE	3.59%	+0.66	5	TRQX	11.16	-0.37	5	TRQX	40.2	-0.3	5	AQXE	1.76	-0.28
Volume Trend				25k EUR deal				50BPS Depth (deeper into book)				25k EUR deal			
Rank	Venue	Market Share	Change	Rank	Venue	Spread (bps)	Change	Rank	Venue	Depth (1K EUR)	Change	Rank	Venue	Best Price (%)	Change
1	XMIL	72.54%	-2.53	1	XMIL	7.86	-0.09	1	XMIL	3,423.9	-221.1	1	XMIL	52.12	-1.81
2	CHIX	12.40%	+0.68	2	AQXE	8.97	-0.04	2	AQXE	714.6	+5.0	2	AQXE	2.99	+0.03
3	BATE	6.93%	+0.56	3	CHIX	11.70	-0.21	3	CHIX	494.4	-12.8	3	CHIX	2.27	-0.57
4	TRQX	4.54%	+0.63	4	BATE	13.80	-0.12	4	BATE	370.9	+10.6	4	BATE	0.40	-0.09
5	AQXE	3.59%	+0.66	5	TRQX	17.18	-0.27	5	TRQX	297.3	+13.6	5	TRQX	0.31	-0.04

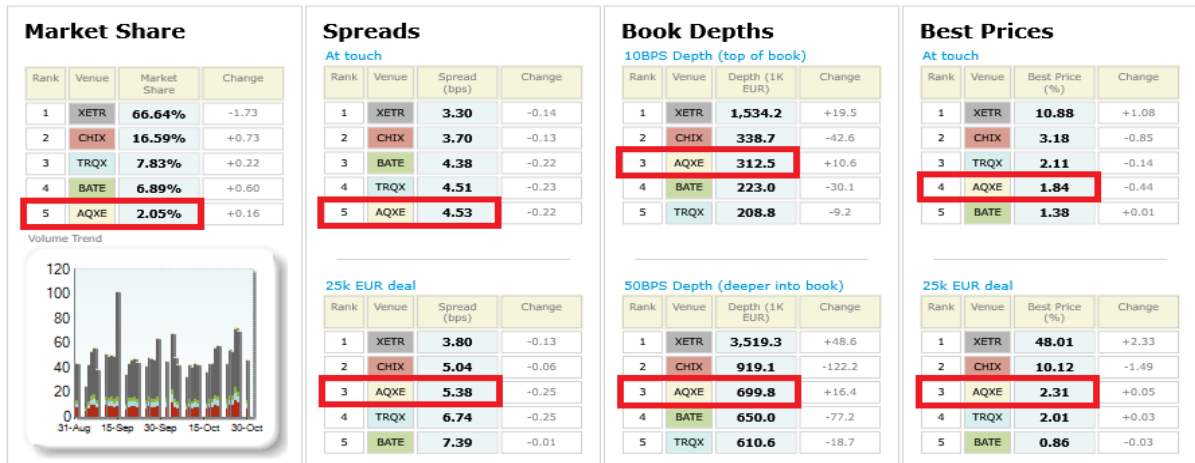
Swiss 20 LiquidMetrix Battlemap*

Market Share				Spreads				Book Depths				Best Prices			
At touch				At touch				10BPS Depth (top of book)				At touch			
Rank	Venue	Market Share	Change	Rank	Venue	Spread (bps)	Change	Rank	Venue	Depth (1K EUR)	Change	Rank	Venue	Best Price (%)	Change
1	XSWX	70.08%	-0.19	1	XSWX	5.56	-0.10	1	XSWX	1,987.1	+153.6	1	XSWX	4.76	+0.21
2	BATE	10.08%	-0.12	2	AQXE	5.88	-0.20	2	AQXE	593.5	+41.4	2	CHIX	1.13	+0.04
3	CHIX	9.29%	-0.11	3	CHIX	5.92	-0.11	3	BATE	416.3	+8.9	3	TRQX	0.99	+0.17
4	TRQX	6.13%	-0.29	4	BATE	6.08	-0.16	4	CHIX	405.5	+9.5	4	BATE	0.71	+0.02
5	AQXE	4.42%	+0.70	5	TRQX	6.69	+0.22	5	TRQX	242.6	-7.0	5	AQXE	0.69	-0.19
Volume Trend				25k EUR deal				50BPS Depth (deeper into book)				25k EUR deal			
Rank	Venue	Market Share	Change	Rank	Venue	Spread (bps)	Change	Rank	Venue	Depth (1K EUR)	Change	Rank	Venue	Best Price (%)	Change
1	XSWX	70.08%	-0.19	1	XSWX	5.64	-0.10	1	XSWX	8,465.0	+583.1	1	XSWX	17.64	-0.19
2	BATE	10.08%	-0.12	2	AQXE	5.98	-0.23	2	AQXE	2,015.0	+128.6	2	CHIX	1.72	+0.15
3	CHIX	9.29%	-0.11	3	CHIX	6.60	-0.14	3	CHIX	1,828.4	+0.4	3	AQXE	1.13	-0.08
4	TRQX	6.13%	-0.29	4	BATE	6.68	-0.18	4	BATE	1,807.2	+7.0	4	BATE	0.67	+0.11
5	AQXE	4.42%	+0.70	5	TRQX	7.69	+0.31	5	TRQX	1,093.1	-55.2	5	TRQX	0.54	+0.06

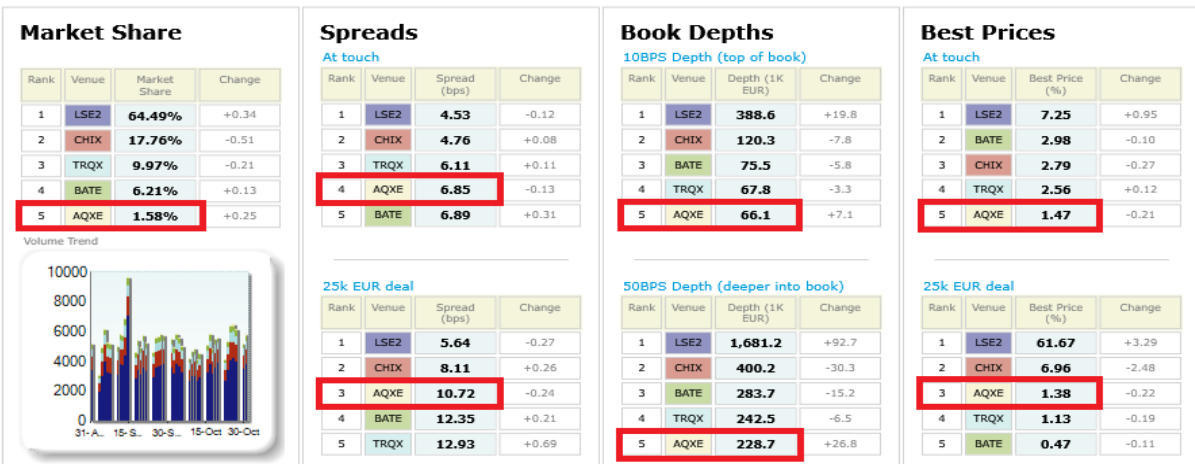
Swedish 30 LiquidMetrix Battlemap*



German 30 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.

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