## **Aquis Exchange Monthly Statistics**

Month: Feb-2018 Value traded (EUR): € 17,012,038,916 Volume (no. of shares): 1,321,056,240

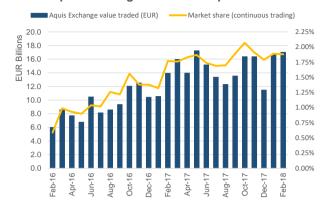
**Trading by Market** 

Market	Value Traded
London	€ 3,575,971,180
Frankfurt	€ 3,030,342,140
Paris	€ 2,697,116,870
Zurich	€ 2,632,849,750
Milan	€ 1,213,340,570
Amsterdam	€ 1,186,410,160
Stockholm	€ 722,759,300
Madrid	€ 505,737,580
Copenhagen	€ 471,943,780
Helsinki	€ 333,453,420
Brussels	€ 256,611,200
Oslo	€ 232,158,120
London IDR	€ 68,154,670
Lisbon	€ 63,005,560
Vienna	€ 22,184,180

#### Monthly Top Stocks by Value (EUR)

monthly rop otocks by value (EOR)		
Stock	Symbol	Value Traded
Nestle SA	NESNz	€ 398,412,280
Roche Holding AG	ROGz	€ 388,469,030
Novartis AG	NOVNz	€ 286,058,310
Intesa Sanpaolo SpA	ISPm	€ 246,384,840
Daimler AG	DAId	€ 192,921,740
Siemens AG	SIEd	€ 179,076,900
Deutsche Telekom AG	DTEd	€ 172,495,100
UniCredit SpA	UCGm	€ 168,135,230
Royal Dutch Shell PLC	RDSAa	€ 167,301,270
ASML Holding NV	ASMLa	€ 167,054,820

## Aquis Exchange value traded per month



Monthly Top Stocks by Market Share (continuous trading)

Stock	Symbol	Market Share
	Symbol	
JLT Group PLC	JLTI	10.3%
National Express Group PLC	NEXI	8.3%
Intu Properties PLC	INTUI	7.6%
Befimmo	BEFBb	7.3%
Mota-Engil SGPS SA	EGLu	7.2%
Bovis Homes Group PLC	BVSI	7.0%
Prysmian SpA	PRYm	5.3%
Roche Holding AG	ROGz	5.0%
Partners Group Holding AG	PGHNz	5.0%
Atlantia SpA	ATLm	4.5%

## Italian 40 LiquidMetrix Battlemap\*



At tou	ich		
Rank	Venue	Spread (bps)	Change
1	XMIL	4.80	-2.39
2	CHIX	5.38	-0.89
3	AQXE	5.61	-0.50
4	BATE	7.06	-0.35
_			
5	TRQX	7.55	-1.98
	UR deal	Spread (bps)	-1.98 Change
25k E	UR deal	Spread	
25k E Rank	UR deal	Spread (bps)	Change
25k E Rank	UR deal Venue	Spread (bps)	Change -2.20
25k E Rank	Venue  XMIL  AQXE	Spread (bps) 5.41 7.44	Change -2.20 -0.24

Spreads

•	Cuus	•		500		pens	
tou	ich			10BPS	Depth	(top of book	:)
nk	Venue	Spread (bps)	Change	Rank	Venue	Depth (1K EUR)	Change
1	XMIL	4.80	-2.39	1	XMIL	572.4	+84.7
2	CHIX	5.38	-0.89	2	AQXE	122.3	+16.1
3	AQXE	5.61	-0.50	3	CHIX	100.8	+0.9
1	BATE	7.06	-0.35	4	BATE	88.9	+2.0
5	TRQX	7.55	-1.98	5	TRQX	60.1	+2.3
k E	UR deal			50BPS	Depth	(deeper into	book)
k E	UR deal	Spread	Change	50BPS	Depth	(deeper into	book) Change
	Verior	(bps)	Change	Num	Venue	EUR)	Change
1	XMIL	5.41	-2.20	1	XMIL	2,032.5	-1,284.5
2	AQXE	7.44	-0.24	2	CHIX	419.7	+9.6
3	CHIX	8.40	-1.23	3	BATE	403.9	+55.6
1	BATE	11.15	-0.33	4	TRQX	353.0	+79.6
5	TRQX	12.47	-2.95	5	AQXE	347.8	+11.7

**Book Depths** 

At tou			
Rank	Venue	Best Price	Chang
		(%)	
1	XMIL	18.84	+2.57
2	CHIX	4.94	-2.59
3	AQXE	3.24	-1.73
4	TRQX	2.85	-0.18
5	BATE	2.64	
			-1.54
	UR deal		
25k E	UR deal	Best Price	Change
25k E Rank	UR deal	Best Price (%)	Change
25k E Rank	UR deal Venue XMIL	Best Price (%)	Change +9.33
25k E Rank	Venue  XMIL  AQXE	Best Price (%) 68.48 4.88	Change +9.33

## Swiss 20 LiquidMetrix Battlemap\*



At tou	eads		
Rank	Venue	Spread (bps)	Change
1	XSWX	3.72	+0.19
2	AQXE	3.97	0.00
3	CHIX	4.46	-0.14
4	TRQX	4.85	+0.02
5	BATE	4.94	+0.15
	UR deal	Spread (bps)	+0.15
25k E	UR deal	Spread	
25k E Rank	UR deal	Spread (bps)	Change
25k E Rank	UR deal Venue	Spread (bps)	Change +0.21
25k E Rank 1	Venue xswx	Spread (bps) 3.93 4.50	Change +0.21 +0.18

		epths			t Pri	CCS	
		(top of book		At tou			
Rank	Venue	Depth (1K EUR)	Change	Rank	Venue	Best Price (%)	Chang
1	XSWX	1,550.8	-257.3	1	XSWX	6.55	-9.49
2	CHIX	359.2	-87.0	2	CHIX	1.56	+0.02
3	BATE	320.4	-65.0	3	AQXE	1.52	+0.88
4	AQXE	310.0	-151.7	4	TRQX	1.12	+0.03
	_		_		BATE		
5	TRQX	245.9	-49.9	5	BATE	1.03	+0.0
		(deeper into			UR deal	Best Price	
50BPS	5 Depth	(deeper into	book)	25k E	UR deal	Best Price	+0.05
50BPS Rank	S Depth Venue	(deeper into	book) Change	25k E Rank	UR deal	Best Price	Chang
50BPS Rank	S Depth Venue	(deeper into	book) Change	25k E Rank	UR deal Venue	Best Price (%) 28.13	Chang
50BPS Rank 1	S Depth Venue XSWX CHIX	(deeper into Depth (1K EUR) 6,093.3	book) Change -378.9 -188.9	25k E Rank	UR deal Venue XSWX	Best Price (%) 28.13 3.38	Chang -2.90 +1.10

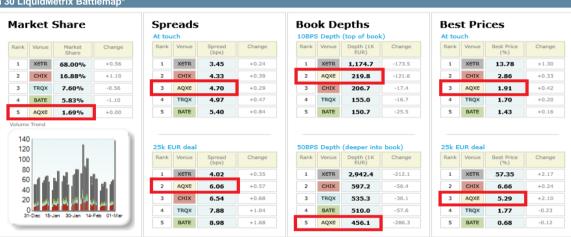




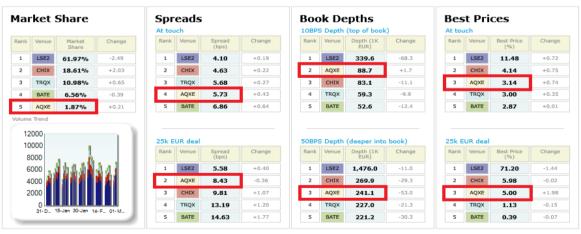
### Swedish 30 LiquidMetrix Battlemap\*



### 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.





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Figure 12 Advisor 2 Adviso

<sup>\*</sup>Statistics relating to spreads and book depths have been sourced from LiquidMetrix.