SwissAtMid

Monthly Execution Report, October 2017

Trading and Performance Statistics:

- Value executed: CHF 403.33 mn
- Number of trades: 26,173
- Average trade size: CHF 15,410
- Value of price improvement: CHF 165,929

Top Instrument by % Daily Turnover Ratio (in %) Date
- HBM N (HBMN) 53.14 12.10.17
- PEACH PROPER... (PEAN) 21.98 12.10.17
- CREALOGIX N (CLXN) 20.47 23.10.17
- BACHEM N -B- (BANB) 18.58 31.10.17
- ORIOR N (ORON) 18.07 04.10.17

Top Blue Chip Instrument by Turnover (in CHF mn) Trades
- NESTLE N (NESN) 49.96 2,665
- NOVARTIS N (NOVN) 48.12 2,577
- CS GROUP N (CSGN) 23.76 1,656
- ROCHE GS (ROG) 23.05 1,220
- UBS GROUP N (UBSG) 22.39 1,123

Top Mid and Small Cap Instrument by Turnover (in CHF mn) Trades
- AMS (AMS) 18.13 1,123
- OC OERLIKON ... (OERL) 5.33 526
- STRAUMANN N (STMN) 3.61 258
- LEONTEQ N (LEON) 3.25 459
- TEMENOS N (TEMN) 2.93 206

Minimum Average Price Improvement

Quarterly Stock Coverage and Average Daily Turnover

SIX Swiss Exchange Ltd
Pfingstweidstrasse 110
8021 Zurich

Equity Sales & Management
Zurich T +41 58 399 4047
London T +44 20 7074 4434
equity.products@six-swiss-exchange.com