



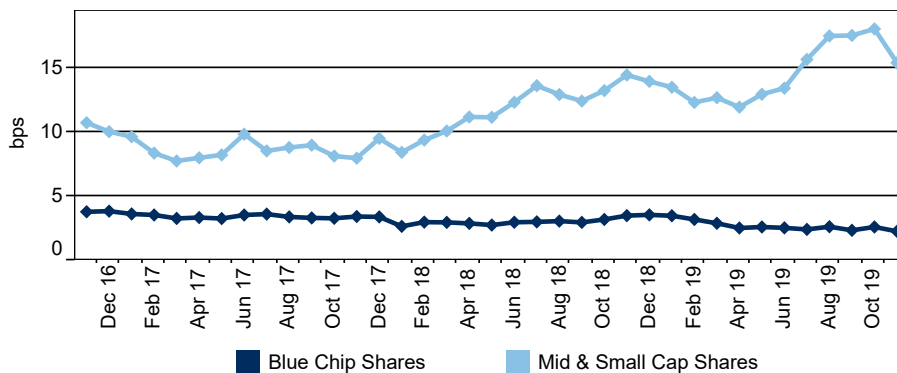
SwissAtMid

Monthly Execution Report, November 2019

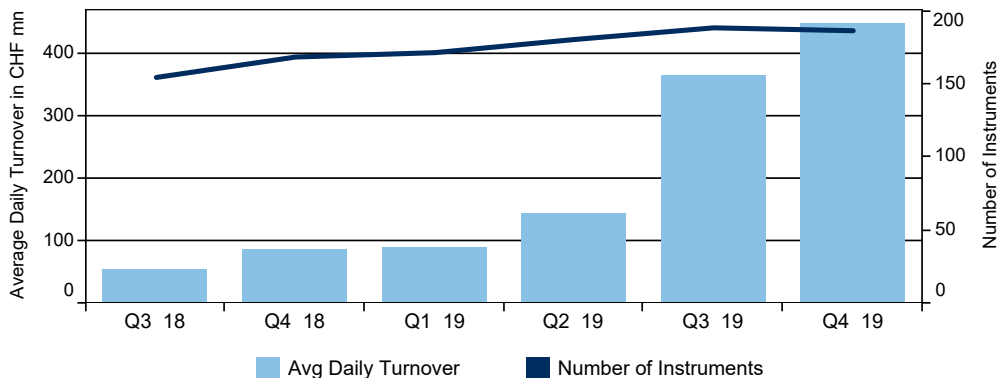
Trading and Performance Statistics:		Top Instrument by % Daily Turnover	Date	Ratio (in %)
Value executed (CHF mn):	8,512.77	BURCKHARDT N (BCHN)	11.11.19	85.88
Number of trades:	283,624	SOFTWAREONE ... (SWO..)	14.11.19	73.42
Average trade size (CHF):	30,014	BKW N (BKW)	26.11.19	66.31
Value of price improvement (CHF):	2,309,165	KLINGELNBERG... (KLIN)	29.11.19	60.83
YTD Value of price improvement (CHF mn):	15.45	TECAN GROUP ... (TECN)	11.11.19	60.78

Top Blue Chip Instrument by Value	Turnover (in CHF mn)	Trades	Top Mid and Small Cap Instrument by Value	Turnover (in CHF mn)	Trades
NESTLE N (NESN)	1,014.47	15,403	BALOISE N (BALN)	75.58	2,514
ROCHE GS (ROG)	854.07	16,323	BARRY CALLEB... (BARN)	153.74	6,030
NOVARTIS N (NOVN)	765.06	21,319	DUFREY N (DUFN)	98.10	4,197
LAFARGEHOLCI... (LHN)	441.84	9,466	PSP N (PSPN)	68.21	2,864
LONZA N (LONN)	431.00	14,134	STRAUMANN N (STMN)	78.72	3,929

Minimum Average Price Improvement



Quarterly Stock Coverage and Average Daily Turnover



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