



SwissAtMid

Monthly Execution Report, December 2019

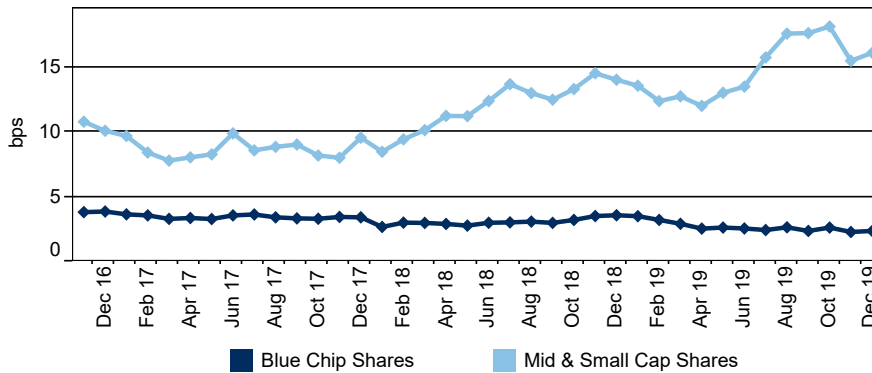
Trading and Performance Statistics:	
Value executed (CHF mn):	6,614.29
Number of trades:	223,079
Average trade size (CHF):	29,650
Value of price improvement (CHF):	1,915,383
YTD Value of price improvement (CHF mn):	17.37

Top Instrument by % Daily Turnover	Date	Ratio (in %)
GAVAZZI I (GAV)	04.12.19	78.42
PIERER Mobil... (PMAG)	17.12.19	69.44
BACHEM N -B- (BANB)	12.12.19	69.43
KLINGELNBERG... (KLIN)	16.12.19	68.92
TAMEDIA N (TAMN)	23.12.19	64.42

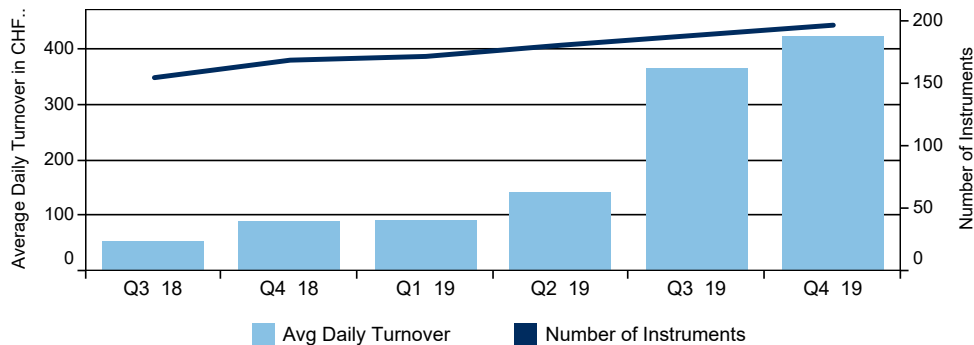
Top Blue Chip Instrument by Value	Turnover (in CHF mn)	Trades
ROCHE GS (ROG)	756.42	15,757
NESTLE N (NESN)	714.34	13,621
NOVARTIS N (NOVN)	676.23	14,986
ABB LTD N (ABBN)	362.78	7,737
ALCON N (ALC)	294.41	7,331

Top Mid and Small Cap Instrument by Value	Turnover (in CHF mn)	Trades
VAT GROUP N (VACN)	69.11	2,893
STRAUMANN N (STMN)	56.82	3,331
BARRY CALLEB... (BARN)	52.72	1,934
SIG Combiblo... (SIGN)	49.63	1,490
FLUGHAFEN ZU... (FHZN)	45.36	2,439

Minimum Average Price Improvement



Quarterly Stock Coverage and Average Daily Turnover



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