SwissAtMid
Monthly Execution Report, June 2020

Trading and Performance Statistics:
- Value executed (CHF mn): 13,285.43
- Number of trades: 531,321
- Average trade size (CHF): 25,005
- Value of price improvement (CHF): 4,880,318
- YTD Value of price improvement (CHF mn): 32.37

Top Blue Chip Instrument by Value:
- ROCHE GS (ROG): 1,601.26, 36,949 trades
- NESTLE N (NESN): 1,271.49, 26,214 trades
- NOVARTIS N (NOVN): 1,188.59, 34,412 trades
- RICHEMONT N (CFR): 720.53, 21,425 trades
- ABB LTD N (ABBN): 692.34, 17,664 trades

Minimum Average Price Improvement

Quarterly Stock Coverage and Average Daily Turnover

Top Instrument by % Daily Turnover
- TITL BN BERG... (TIBN): 24.06.20, 100.00
- ENERGIEDIENS... (EDHN): 24.06.20, 97.31
- MEDARTIS N (MED): 10.06.20, 95.79
- LEM N (LEHN): 29.06.20, 86.45
- TORNOS N (TOHN): 22.06.20, 86.22

Top Mid and Small Cap Instrument by Value
- STRAUMANN N (STMN): 191.63, 9,188
- DUFRY N (DUFN): 108.88, 6,363
- BARRY CALLEB... (BARN): 89.23, 4,161
- VAT GROUP N (VACN): 79.18, 4,126
- PSP N (PSPN): 69.88, 4,294

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