



SwissAtMid

Monthly Execution Report, August 2017

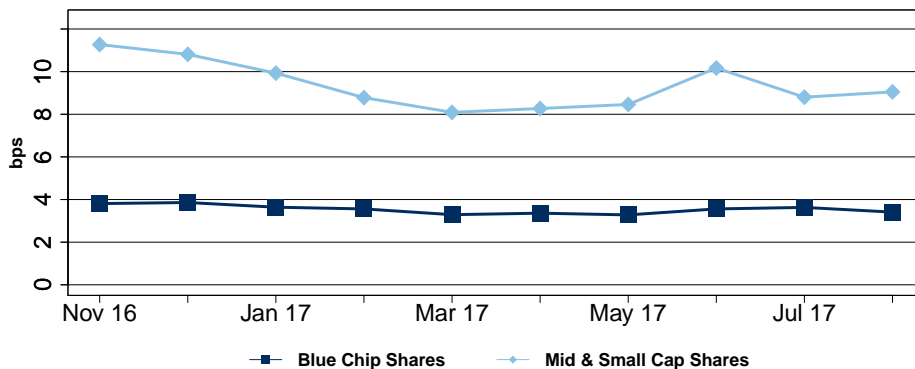
| Trading and Performance Statistics: | |
|-------------------------------------|--------------|
| Value executed: | CHF 408.2 mn |
| Number of trades: | 26,548 |
| Average trade size: | CHF 15,376 |
| Value of price improvement: | CHF 160,008 |

| Top Instrument by % Daily Turnover | Ratio (in %) | Date |
|------------------------------------|--------------|----------|
| ORIOR N (ORON) | 45.62 | 08.08.17 |
| DAETWYLER I (DAE) | 31.31 | 30.08.17 |
| WALTER MEIER... (WMN) | 16.97 | 04.08.17 |
| SWATCH GROUP... (UHRN) | 12.48 | 21.08.17 |
| RIETER N (RIEN) | 12.24 | 08.08.17 |

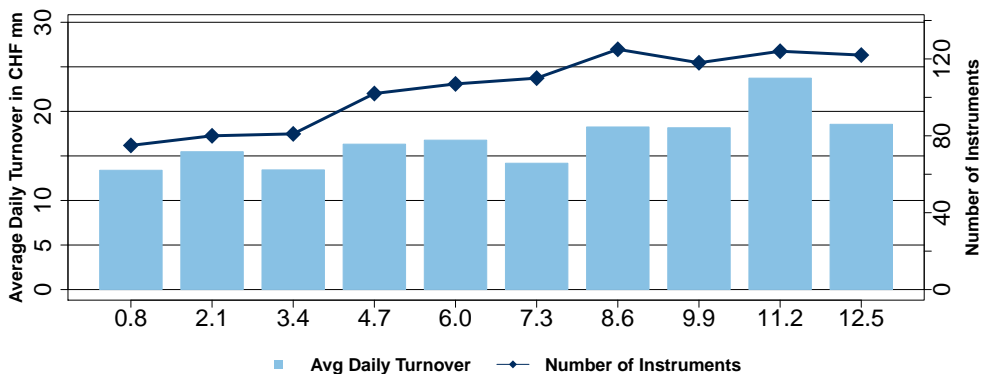
| Top Blue Chip Instrument by Value | Turnover (in CHF mn) | Trades |
|-----------------------------------|----------------------|--------|
| NESTLE N (NESN) | 78.49 | 3,533 |
| NOVARTIS N (NOVN) | 40.94 | 1,948 |
| ROCHE GS (ROG) | 28.92 | 2,034 |
| UBS GROUP N (UBSG) | 23.55 | 1,411 |
| ABB LTD N (ABBN) | 18.6 | 950 |

| Top Mid and Small Cap Instrument by Value | Turnover (in CHF mn) | Trades |
|---|----------------------|--------|
| LINDT PS (LISP) | 5.15 | 422 |
| STRAUMANN N (STMN) | 5.02 | 416 |
| EMS-CHEMIE N (EMSN) | 4.48 | 351 |
| U-BLOX N (UBXN) | 2.66 | 331 |
| AMS (AMS) | 2.54 | 202 |

Minimum Average Price Improvement



Quarterly Stock Coverage and Average Daily Turnover



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