SwissAtMid

Monthly Execution Report, November 2021

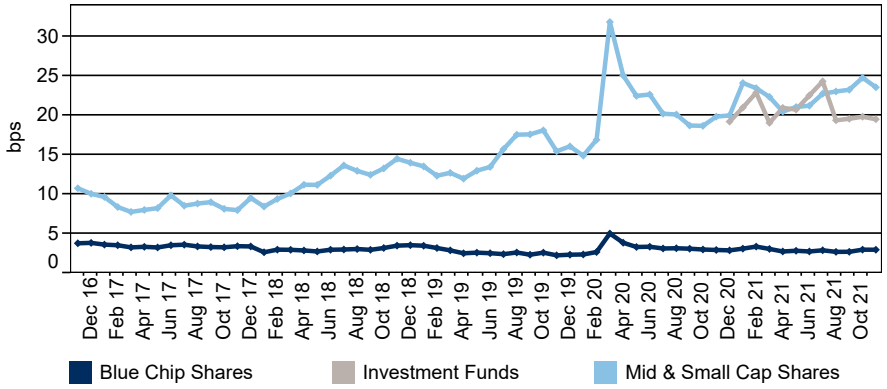
Trading and Performance Statistics:	
Value executed (CHF mn):	4,401
Number of trades	273,330
Average trade size (CHF):	16,103
Value of price improvement (CHF):	1,861,073
YTD Value of price improvement (CHF mn):	23.35

Top Instrument by % Daily Turnover	Date	Ratio (in %)
PRIVATE EQUI... (PEHN)	10.11.2021	96.16
POENINA HOLD... (PNHO)	12.11.2021	85.12
SKAN N (SKAN)	30.11.2021	74.92
MEDARTIS N (MED)	15.11.2021	54.18
SOFTWAREONE ... (SWO..	16.11.2021	51.12

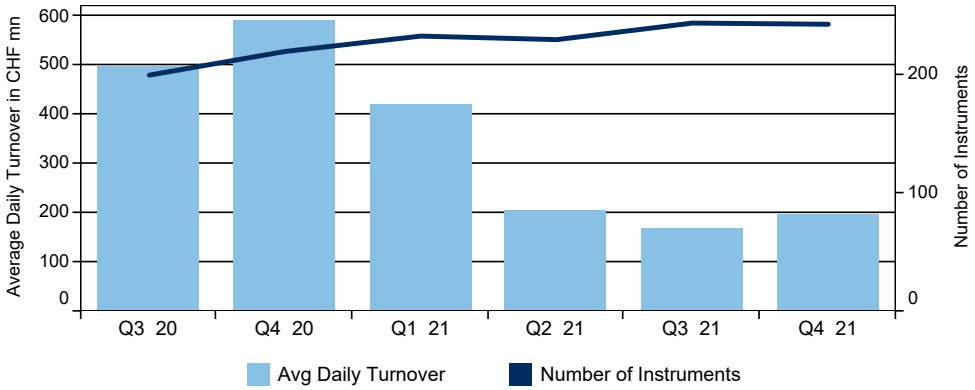
Top Blue Chip Instrument by Value	Turnover (in CHF mn)	Trades
NESTLE N (NESN)	386.54	11,249
ROCHE GS (ROG)	380.75	13,151
NOVARTIS N (NOVN)	308.04	12,203
RICHEMONT N (CFR)	303.41	11,060
SIKA N (SIKA)	178.68	6,906

Top Mid and Small Cap Instrument by Value	Turnover (in CHF mn)	Trades
VAT GROUP N (VACN)	56.81	5,567
BACHEM N -B- (BANB)	36.23	2,980
LINDT PS (LISP)	34.35	717
DUFRY N (DUFN)	31.65	3,347
SIG Combiblo... (SIGN)	27.77	3,396

Minimum Average Price Improvement



Quarterly Stock Coverage and Average Daily Turnover



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