



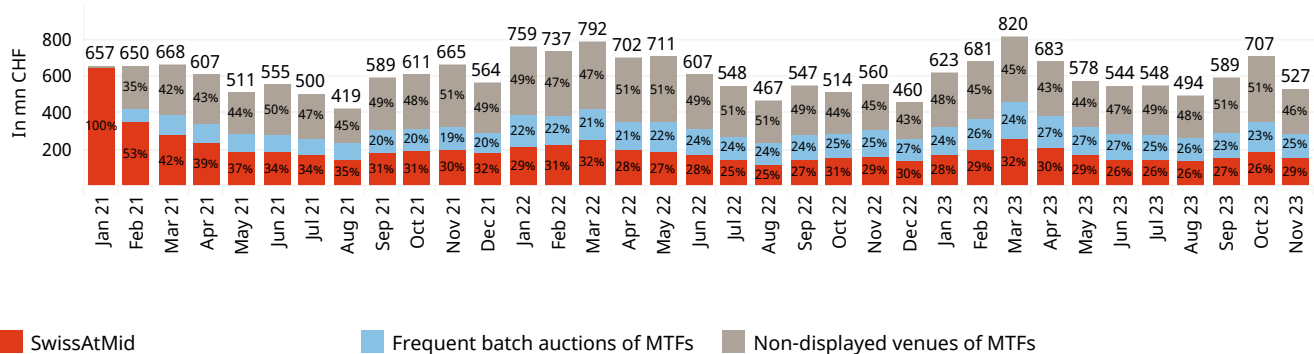
SwissAtMid

Monthly Execution Report, November 2023

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in November: CHF 1,258.74 mn



Data source: BMLL and SIX

Venue coverage: Aquis, Cboe BXE, Cboe CXE, Cboe UK LIS, Instinet Blockmatch, Liquidnet, Sigma X MTF, SwissAtMid, Turquoise, UBS MTF and Virtu Posit

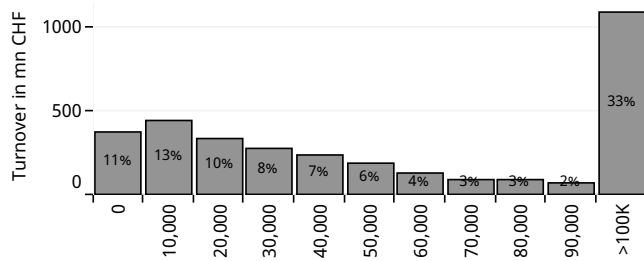
Price improvement

Price improvement in November: **CHF 454,350**

Price improvement YTD: **CHF 13,787,175**

Segment	Turnover in mn CHF	YTD turnover mn CHF	Price improvement in CHF	YTD price improvement in CHF	Price improvement in bps	YTD price improvement in bps
Blue Chip Shares	1,098.9	31,901.7	274,009	7,821,339	2.49	2.45
Mid & Small Cap Shares	159.9	5,169.6	180,341	5,965,836	11.28	11.54

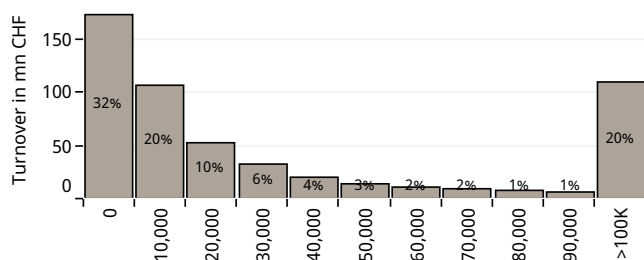
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
BARRY CALLEBAUT N (BARN)	45.6
GEORG FISCHER N (GF)	37.5
FLUGHAFEN ZUERICH N (FHZN)	30.8
ADECCO N (ADEN)	27.3
PSP N (PSPN)	20.2

Turnover distribution in Mid & Small Cap Shares by trade size bucket



Top 5 Blue Chip Shares with highest share of turnover in SwissAtMid

Instrument	Date	Turnover in mn CHF on date	Share of order book turnover CHF
SWISSCOM N (SCMN)	20. Nov 2023	22.8	48.3%
NOVARTIS N (NOVN)	1. Nov 2023	106.2	34.6%
LOGITECH N (LOGN)	9. Nov 2023	18.1	31.4%
SGS N (SGSN)	23. Nov 2023	4.1	25.1%
JULIUS BAER N (BAER)	9. Nov 2023	11.2	24.1%

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in mn CHF	Instrument	Date	Turnover in mn CHF on date	Share of order book turnover CHF
NOVARTIS N (NOVN)	385.8	ENERGIEDIENST N (E..	8. Nov 2023	0.0	80.0%
NESTLE N (NESN)	355.3	HIAG IMMOBILIEN N..	15. Nov 2023	0.3	70.5%
ROCHE GS (ROG)	273.9	HOCHDORF N (HOCN)	6. Nov 2023	0.0	100.0%
UBS GROUP N (UBSG)	238.2	INVESTIS N (IREN)	7. Nov 2023	0.3	73.6%
RICHEMONT N (CFR)	221.7	PIERER Mobility AG (..	28. Nov 2023	0.2	74.6%



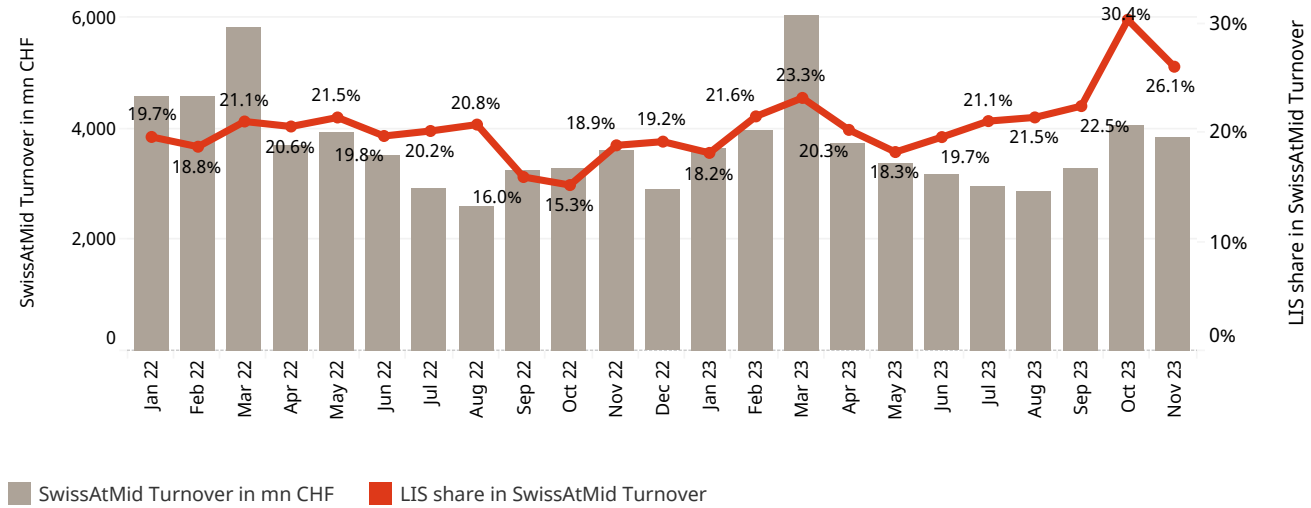
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Large-In-Scale (LIS) activity

The Large in Scale (LIS) threshold values are calculated by SIX Swiss Exchange based on the ESMA Methodology. The values are disseminated over the Reference Data Interface (RDI) and can be accessed on the [SIX Swiss Exchange Member Section](#). In this report, the prevailing LIS thresholds are used for the full historical sample.

Share of SwissAtMid turnover from LIS orders Turnover from LIS orders in SwissAtMid in November: CHF 1,006 mn



Turnover from LIS orders across LIS buckets of securities

	Minimum Size of LIS in EUR									
	15,000	30,000	60,000	100,000	200,000	300,000	400,000	500,000	650,000	
LIS order turnover CHF	237,107	44,001	3,022,271	2,299,239	17,633,163	120,761,611	58,633,196	246,637,340	477,596,533	
Number of trades	32	6	199	138	935	3,545	847	5,706	4,431	

Top 5 Blue Chip Shares with highest turnover from LIS orders in SwissAtMid

Instrument	Number of trades	Turnover in mn CHF
NOVARTIS N (NOVN)	684	132.9
NESTLE N (NESN)	731	97.3
UBS GROUP N (UBS..)	807	78.3
RICHEMONT N (CFR)	468	60.4
ROCHE GS (ROG)	903	54.9

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
01.11.23 15:05:26	NOVARTIS N (N..)	20,920,541	2,451
01.11.23 14:14:37	NOVARTIS N (N..)	18,644,270	1,093
01.11.23 14:14:12	NOVARTIS N (N..)	17,789,670	2,087
07.11.23 09:57:15	NESTLE N (NESN)	4,875,437	487
01.11.23 16:11:05	NOVARTIS N (N..)	4,515,638	265

Top 5 Mid & Small Cap Shares with highest turnover from LIS orders in SwissAtMid

Instrument	Number of trades	Turnover in mn CHF
BARRY CALLEBAUT N (BARN)	231	20.7
FLUGHAFEN ZUERICH N (F..)	219	19.0
GEORG FISCHER N (GF)	920	8.0
PSP N (PSPN)	64	7.9
TEMENOS N (TEMN)	223	6.6

Top 5 trades in Mid & Small Cap Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
06.11.23 16:44:51	ADECCO N (ADE..)	954,998	360
02.11.23 16:03:12	BARRY CALLEBA..	854,112	574
02.11.23 14:45:03	SENSIRION N (SE..)	720,801	509
02.11.23 09:09:04	DUFREY N (DUFN)	631,305	1,579
02.11.23 16:03:12	BARRY CALLEBA..	553,536	372