



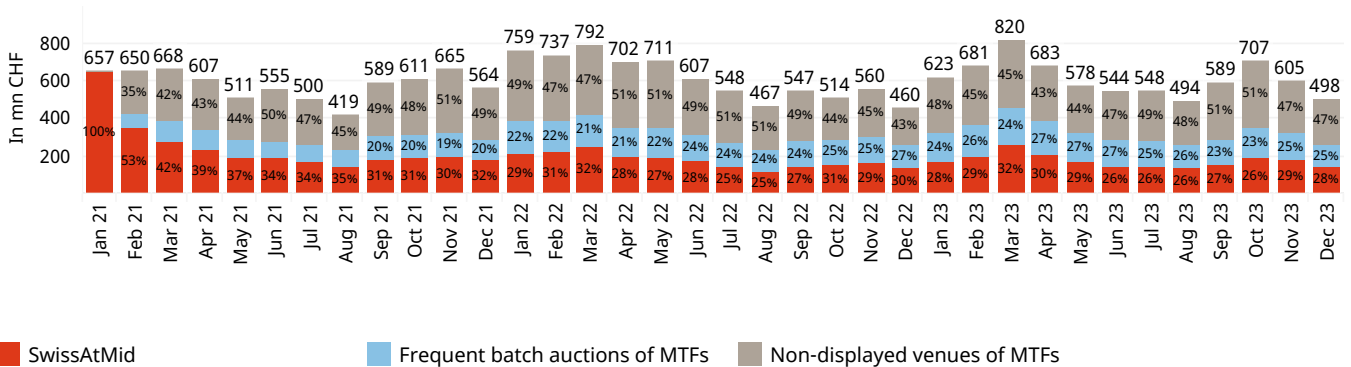
SwissAtMid

Monthly Execution Report, December 2023

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in December: CHF 3,146.85 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

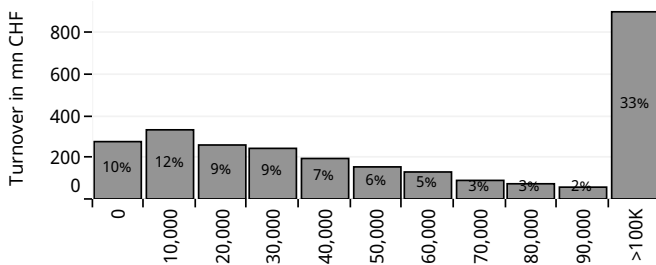
Price improvement

Price improvement in December: CHF 1,136,622

Price improvement YTD: CHF 15,900,016

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	2,711.0	36,820.6	633,375	9,012,034	2.34	2.45
Mid & Small Cap Shares	435.8	5,989.2	503,247	6,887,982	11.55	11.50

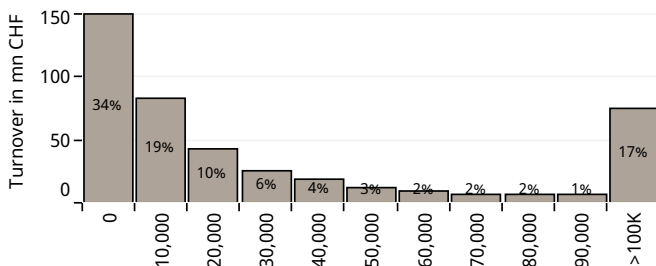
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
ams-OSRAM (AMS)	31.5
ADECCO N (ADEN)	28.8
BARRY CALLEBAUT N (BARN)	22.0
BACHEM N (BANB)	15.3
TECAN GROUP AG N (TECN)	13.8

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
SGS N (SGSN)	6. Dec 2023	11.0	34.6%
GEBERIT N (GEBN)	1. Dec 2023	9.9	20.4%
SANDOZ GROUP N (..)	5. Dec 2023	11.9	20.3%
LINDT PS (LISP)	20. Dec 2023	8.6	20.3%
SIG Group N (SIGN)	8. Dec 2023	2.8	20.0%

Top 5 Mid & Small Cap Shares with highest share of turnover in SwissAtMid

Instrument	Date	Turnover in mn CHF on date	Share of order book turnover CHF
EPIC N (EPIC)	14. Dec 2023	0.6	87.3%
HOCHDORF N (HOCN)	19. Dec 2023	0.0	100.0%
INA INVEST N (INA)	5. Dec 2023	0.0	63.3%
MOBILEZONE N (MO..)	1. Dec 2023	0.9	65.1%
VAUDOISE ASSU N (V..)	1. Dec 2023	0.1	74.5%

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
NESTLE N (NESN)	436.8
UBS GROUP N (UBSG)	260.8
ROCHE GS (ROG)	250.6
NOVARTIS N (NOVN)	236.7
LONZA N (LONN)	157.0



SwissAtMid

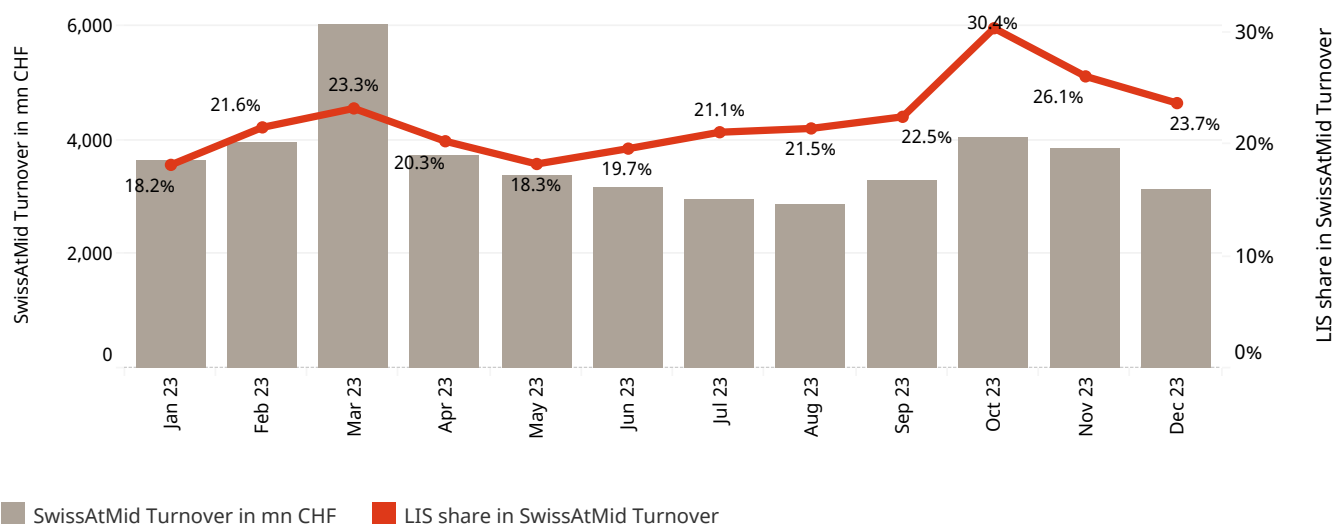
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Large-In-Scale (LIS) activity

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 December: CHF 746.8 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	124,562	494,340	1,600,290	1,106,264	18,850,516	109,922,792	27,764,936	165,243,079	383,828,330
Number of trades	13	29	147	101	1,199	3,547	726	3,145	3,756

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

Instrument	Number of trades	Turnover in mn CHF
NESTLE N (NESN)	1,126	121.7
UBS GROUP N (UBS..)	432	110.4
ROCHE GS (ROG)	469	53.6
LONZA N (LONN)	746	49.5
NOVARTIS N (NOVN)	808	41.8

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
04.12.23 09:26:19	UBS GROUP N (..	6,222,500	2,500
04.12.23 09:26:07	UBS GROUP N (..	6,222,500	2,500
05.12.23 11:47:09	SIKA N (SIKA)	6,098,319	1,299
01.12.23 16:23:44	UBS GROUP N (..	5,512,811	2,207
01.12.23 11:27:08	NESTLE N (NESN)	4,953,721	250

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

Instrument	Number of trades	Turnover in mn CHF
ams-OSRAM (AMS)	168	9.2
ADECCO N (ADEN)	799	8.6
BARRY CALLEBAUT N (BARN)	103	7.9
SIEGFRIED N (SFZN)	50	7.5
SULZER N (SUN)	224	2.3

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
14.12.23 11:43:00	ADECCO N (ADE..	2,240,375	540
19.12.23 10:41:28	SIEGFRIED N (SF..	2,235,240	1,331
18.12.23 14:48:20	SIEGFRIED N (SF..	1,378,399	820
19.12.23 12:44:24	ams-OSRAM (AM..	1,238,208	601
01.12.23 16:30:45	BARRY CALLEBA..	1,108,755	1,161