



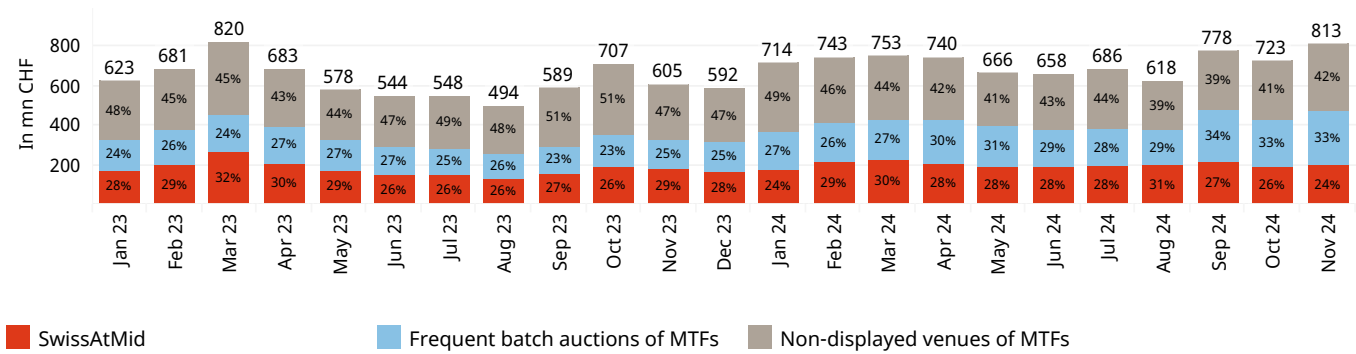
SwissAtMid

Monthly Execution Report, November 2024

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in November: CHF 4,010.19 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

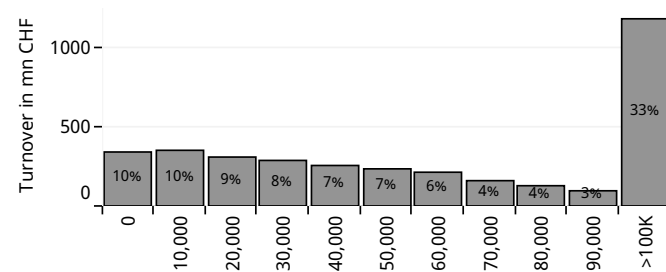
Price improvement

Price improvement in November: **CHF 1,652,710**

Price improvement YTD: **CHF 17,775,090**

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	3,418.6	38,992.8	912,728	9,950,461	2.67	2.55
Mid & Small Cap Shares	591.6	6,615.6	739,983	7,824,628	12.51	11.83

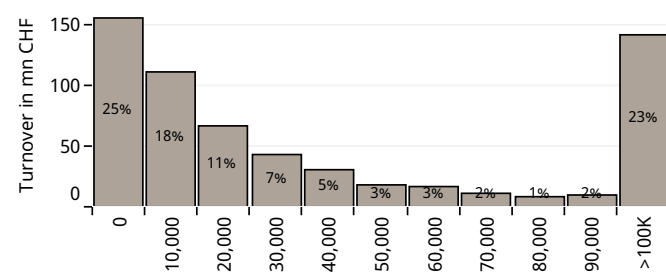
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
Galderma Group N (GALD)	57.0
BARRY CALLEBAUT N (BARN)	42.0
SUNRISE N (SUNN)	39.8
GEORG FISCHER N (GF)	30.1
TECAN GROUP AG N (TECN)	25.3

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)	8. Nov 2024	28.0	42.0%
LOGITECH N (LOGN)	28. Nov 2024	10.2	31.2%
LINDT PS (LISP)	18. Nov 2024	7.6	27.4%
SIKA N (SIKA)	28. Nov 2024	11.3	26.5%
STRAUMANN N (STM..)	20. Nov 2024	6.8	26.1%

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
ALUFLEXPAC N (AFP)	6. Nov 2024	0.0	100.0%
BELL FOOD GROUP ..	18. Nov 2024	0.9	78.6%
PHOENIX MECANO ..	14. Nov 2024	0.4	71.5%
PLAZZA N (PLAN)	5. Nov 2024	0.1	71.1%
SNB N (SNBN)	12. Nov 2024	0.7	72.2%

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
NESTLE N (NESN)	542.5
NOVARTIS N (NOVN)	308.0
ROCHE GS (ROG)	273.0
UBS GROUP N (UBSG)	228.8
RICHEMONT N (CFR)	188.1



SwissAtMid

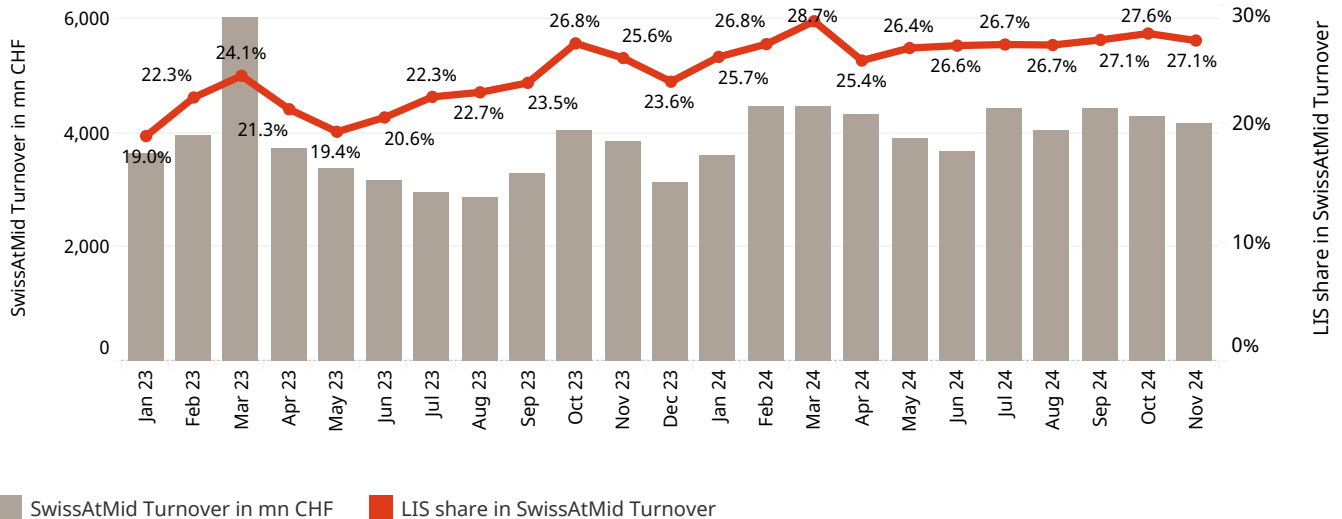
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Large-In-Scale (LIS) activity

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 November: CHF 1,128 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	3,591,119	1,278,036	6,819,813	2,483,268	25,598,991	128,930,357	48,338,379	306,671,414	474,870,004
Number of trades	283	72	809	169	913	2,909	1,045	4,784	4,745

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

Instrument	Number of trades	Turnover in mn CHF
NESTLE N (NESN)	1,674	168.6
UBS GROUP N (UBS..)	779	75.9
NOVARTIS N (NOVN)	864	70.6
ROCHE GS (ROG)	606	49.6
GIVAUDAN N (GIVN)	381	49.2

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
04.11.24 14:47:04	UBS GROUP N (..	10,059,806	1,865
19.11.24 11:13:15	SONOVA N (SO..	5,431,414	1,753
22.11.24 15:10:09	ZURICH INSURA..	5,430,460	1,964
22.11.24 17:16:27	GIVAUDAN N (G..	4,446,527	566
26.11.24 12:49:51	ZURICH INSURA..	4,232,736	1,534

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

Instrument	Number of trades	Turnover in mn CHF
Galderma Group N (GALD)	1,513	46
SUNRISE N (SUNN)	1,293	35
BARRY CALLEBAUT N (BARN)	167	20
TECAN GROUP AG N (TECN)	47	15
SIEGFRIED N (SFZN)	79	9

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
06.11.24 16:29:35	BARRY CALLEBA..	3,009,472	1,888
19.11.24 09:19:55	TECAN GROUP A..	2,381,669	3,420
07.11.24 13:57:16	TECAN GROUP A..	2,184,508	1,959
20.11.24 14:32:44	TECAN GROUP A..	1,867,688	1,772
07.11.24 12:29:18	BALOISE N (BAL..	1,544,301	903