



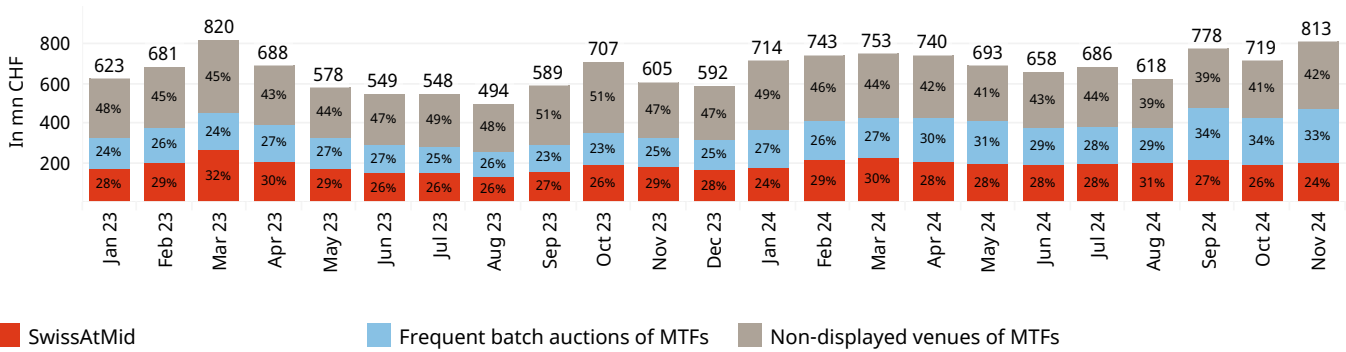
SwissAtMid

Monthly Execution Report, December 2024

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in December: CHF 3,150.75 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

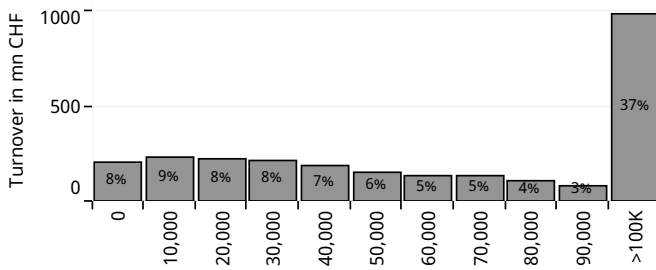
Price improvement

Price improvement in December: **CHF 1,300,007**

Price improvement YTD: **CHF 19,130,254**

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	2,644.3	41,775.8	646,717	10,627,492	2.45	2.54
Mid & Small Cap Shares	506.5	7,142.1	653,289	8,502,762	12.90	11.91

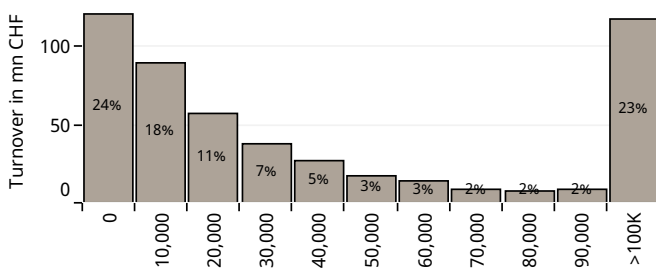
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
Galderma Group N (GALD)	47.3
SWISS PRIME SITE N (SPSN)	15.8
GEORG FISCHER N (GF)	15.8
INFICON N (IFCN)	15.5
BARRY CALLEBAUT N (BARN)	15.1

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
SONOVA N (SOON)	6. Dec 2024	8.9	29.7%
SWISSCOM N (SCMN)	27. Dec 2024	10.3	25.4%
ADECCO N (ADEN)	2. Dec 2024	4.0	20.5%
GIVAUDAN N (GIVN)	6. Dec 2024	11.2	20.1%
RICHEMONT N (CFR)	11. Dec 2024	30.4	19.9%

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
NESTLE N (NESN)	449.6
NOVARTIS N (NOVN)	356.2
ROCHE GS (ROG)	239.0
RICHEMONT N (CFR)	225.8
UBS GROUP N (UBSG)	143.4

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
BELL FOOD GROUP ..	4. Dec 2024	1.7	86.1%
EPIC N (EPIC)	13. Dec 2024	0.0	88.2%
GAM N (GAM)	27. Dec 2024	0.0	89.7%
MEDARTIS N (MED)	18. Dec 2024	0.2	83.3%
PLAZZA N (PLAN)	11. Dec 2024	0.0	90.0%



SwissAtMid

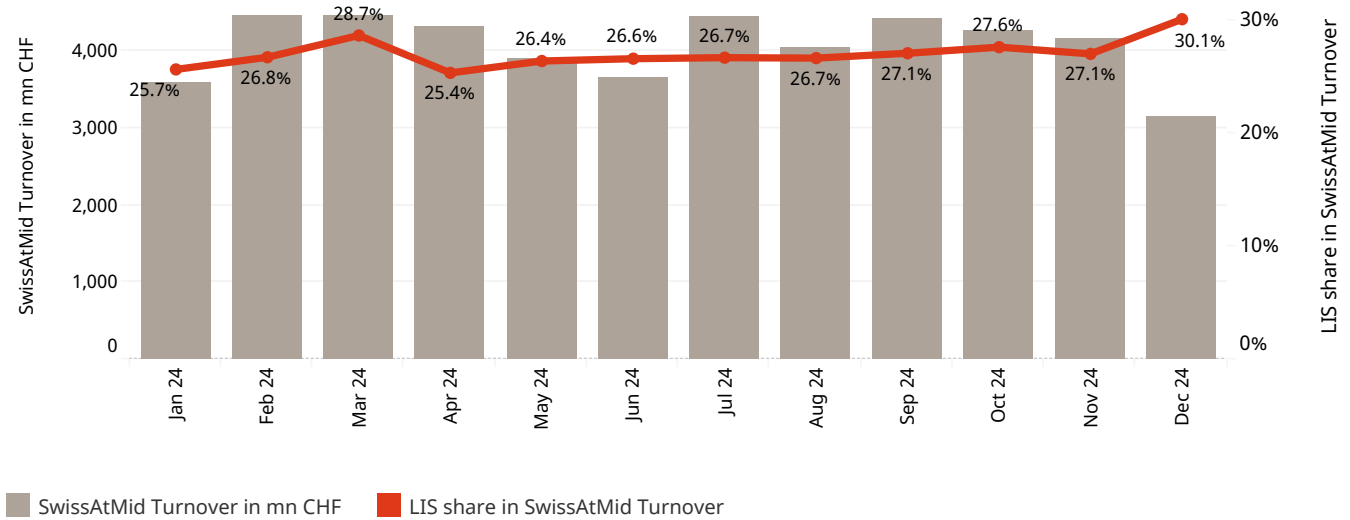
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Large-In-Scale (LIS) activity

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 949.1 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	1,387,516	1,018,163	5,830,001	8,471,849	50,120,087	87,828,001	35,532,203	155,212,284	537,350,798
Number of trades	198	50	374	279	1,486	2,431	536	2,075	3,818

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

Instrument	Number of trades	Turnover in mn CHF
NESTLE N (NESN)	1,330	153.1
NOVARTIS N (NOVN)	882	107.6
ROCHE GS (ROG)	496	85.7
RICHEMONT N (CFR)	524	79.0
UBS GROUP N (UBS..)	275	40.1

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
10.12.24 14:38:19	ZURICH INSURA..	7,958,500	2,894
11.12.24 16:12:51	NOVARTIS N (N..	7,417,107	422
13.12.24 12:32:13	NESTLE N (NESN)	6,346,938	846
10.12.24 12:41:58	ZURICH INSURA..	5,601,000	1,017
11.12.24 13:57:36	RICHEMONT N (..	5,256,284	1,961

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)	1,402	40
INFICON N (IFCN)	99	10
SUNRISE N (SUNN)	455	7
VZ HOLDING N (VZN)	99	6
YPSOMED HLDG (YPSN)	126	6

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
09.12.24 14:10:37	INFICON N (IFCN)	2,677,510	5,302
20.12.24 16:52:40	VZ HOLDING N (..	2,301,981	3,247
19.12.24 12:16:27	Galderma Group..	1,862,592	388
09.12.24 14:09:51	INFICON N (IFCN)	1,668,520	3,304
09.12.24 14:07:32	INFICON N (IFCN)	1,668,520	3,304