



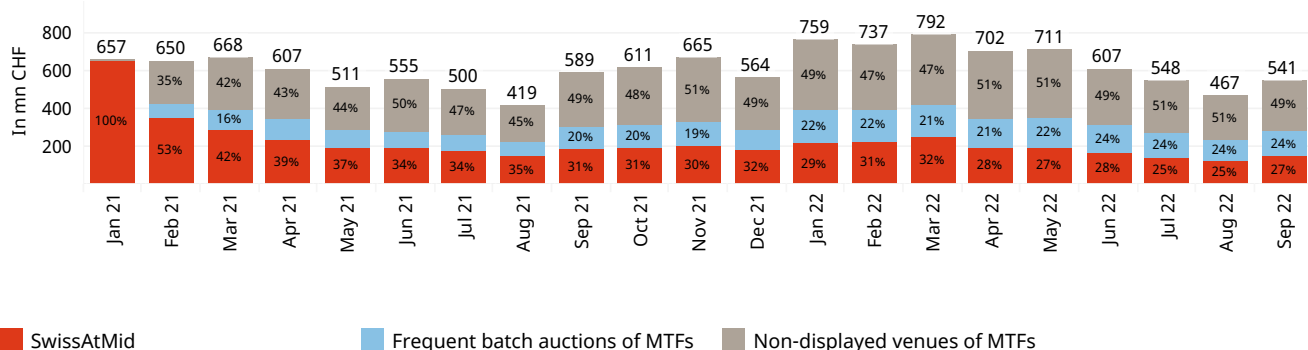
SwissAtMid

Monthly Execution Report, September 2022

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in September: CHF 3,242.23 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

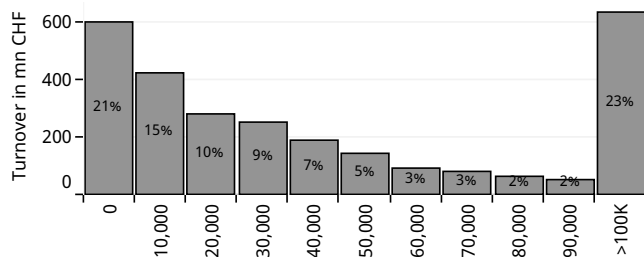
Price improvement

Price improvement in September: **CHF 1,214,730**

Price improvement YTD: **CHF 12,943,477**

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	2,788.6	29,744.3	665,906	6,732,216	2.39	2.26
Mid & Small Cap Shares	453.7	5,154.2	548,824	6,211,261	12.10	12.05

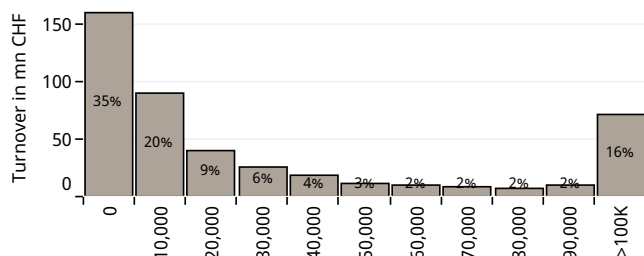
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
ROCHE I (RO)	26.2
SIG Group N (SIGN)	23.0
LINDT PS (LISP)	17.2
BARRY CALLEBAUT N (BARN)	15.9
TECAN GROUP AG N (TECN)	15.0

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)	7. Sep 2022	10.4	22.6%
STRAUMANN N (STM..)	27. Sep 2022	5.5	16.7%
LONZA N (LONN)	2. Sep 2022	8.8	15.9%
ADECCO N (ADEN)	30. Sep 2022	3.2	15.8%
JULIUS BAER N (BAER)	7. Sep 2022	2.2	14.6%

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
ROCHE GS (ROG)	416.8
NESTLE N (NESN)	341.7
NOVARTIS N (NOVN)	299.0
RICHEMONT N (CFR)	160.0
LONZA N (LONN)	133.9

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
VPB VADUZ N (VPBN)	22. Sep 2022	0.0	100.0%
SCHAFFNER N (SAHN)	13. Sep 2022	0.0	98.6%
EPIC N (EPIC)	12. Sep 2022	0.1	89.7%
APG SGA N (APGN)	30. Sep 2022	0.1	79.0%
WARTECK N (WARN)	9. Sep 2022	0.0	71.5%



SwissAtMid

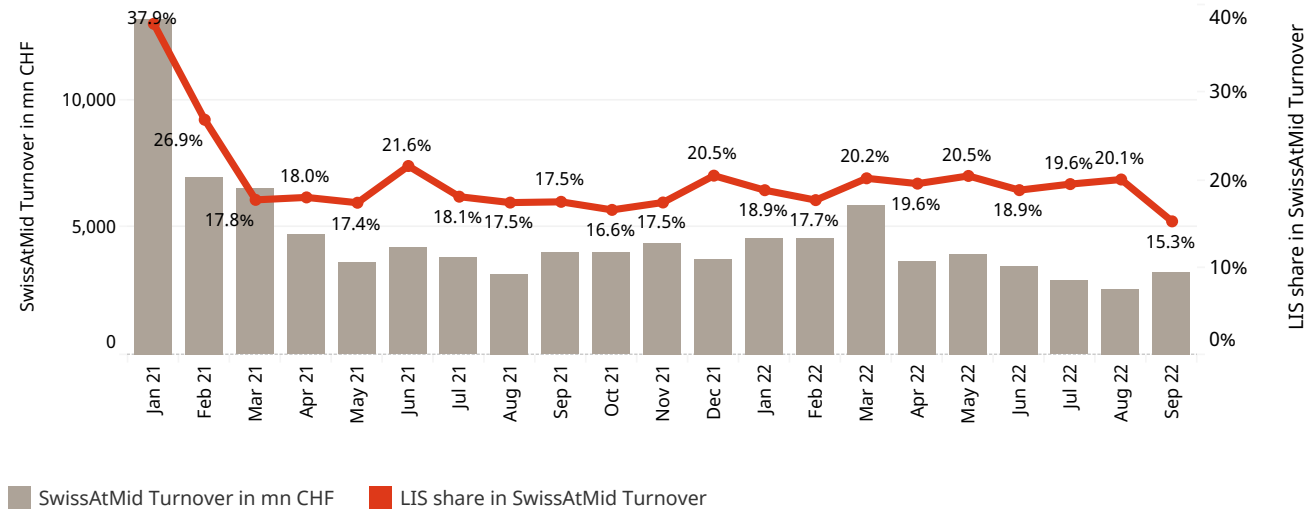
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Large-In-Scale (LIS) activity

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 September: CHF 496.2 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	3,072,368	397,011	884,154	4,427,322	20,711,365	21,712,675	14,311,252	88,550,426	334,267,723	
Number of trades	264	37	104	345	844	625	442	1,501	4,259	

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

Instrument	Number of trades	Turnover in mn CHF
ROCHE GS (ROG)	713	81.8
NESTLE N (NESN)	427	43.8
NOVARTIS N (NOVN)	544	29.8
LONZA N (LONN)	350	29.3
KUEHNE+NAGEL INT..	262	24.2

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
02.09.22 11:09:18	NESTLE N (NESN)	7,803,961	1,376
29.09.22 16:57:03	ROCHE GS (ROG)	5,251,439	411
07.09.22 09:38:39	KUEHNE+NAGE..	2,998,740	1,415
29.09.22 16:58:19	ROCHE GS (ROG)	2,870,654	449
14.09.22 13:02:51	ROCHE GS (ROG)	2,796,767	216

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

Instrument	Number of trades	Turnover in mn CHF
ROCHE I (RO)	244	6.8
SIG Group N (SIGN)	189	5.5
TECAN GROUP AG N (TECN)	93	4.0
STADLER RAIL N (SRAIL)	33	3.8
SIEGFRIED N (SFZN)	21	3.6

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
12.09.22 15:19:39	ROCHE I (RO)	1,153,185	301
27.09.22 15:06:33	ROCHE I (RO)	926,537	505
01.09.22 10:19:38	ZUR ROSE GROU..	898,595	1,000
06.09.22 09:29:02	FLUGHAFEN ZUE..	801,750	750
01.09.22 13:22:09	STADLER RAIL N ..	668,895	890