



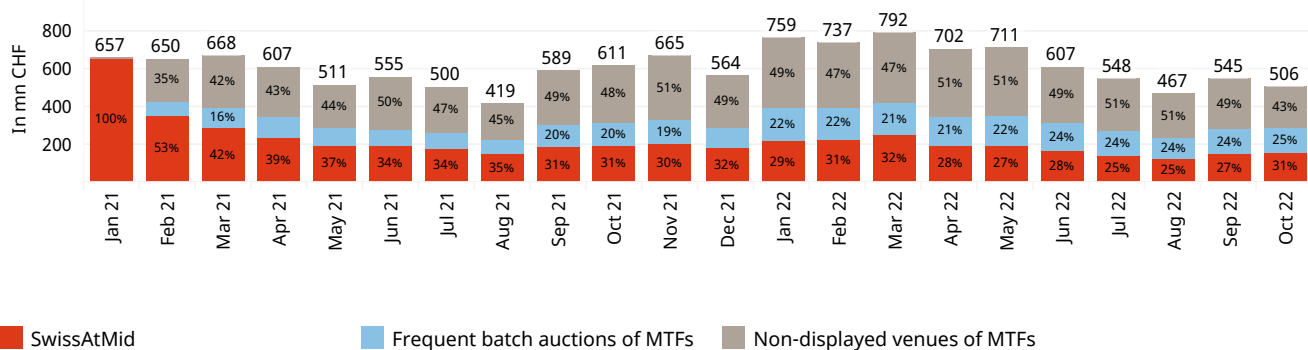
SwissAtMid

Monthly Execution Report, October 2022

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in October: CHF 3,293.64 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

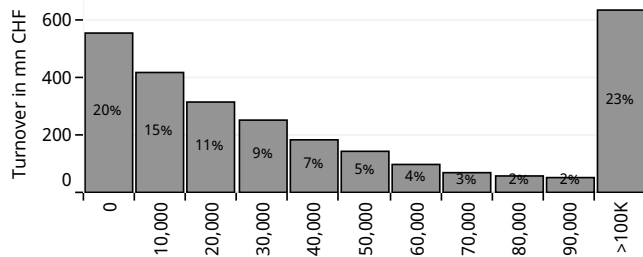
Price improvement

Price improvement in October: **CHF 1,325,921**

Price improvement YTD: **CHF 14,269,398**

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	2,785.6	32,529.9	752,144	7,484,360	2.70	2.30
Mid & Small Cap Shares	508.0	5,662.2	573,777	6,785,038	11.29	11.98

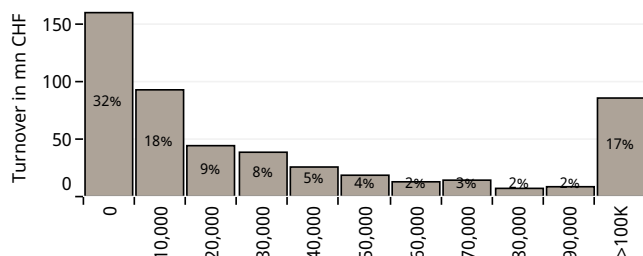
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
ACCELERON N (ACLN)	80.9
SIG Group N (SIGN)	29.8
CLARIANT N (CLN)	22.6
LINDT PS (LISP)	18.6
BKW N (BKW)	17.4

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
HOLCIM N (HOLN)	24. Oct 2022	11.5	21.6%
SCHINDLER PS (SCHP)	19. Oct 2022	5.3	21.2%
RICHEMONT N (CFR)	25. Oct 2022	20.5	20.5%
SGS N (SGSN)	27. Oct 2022	5.8	18.2%
TEMENOS N (TEMN)	17. Oct 2022	6.5	16.8%

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
NESTLE N (NESN)	336.9	ROMANDE ENERGIE ..	10. Oct 2022	0.0	100.0%
ROCHE GS (ROG)	314.2	KLINGELNBERG N (K..)	26. Oct 2022	0.1	88.0%
NOVARTIS N (NOVN)	199.8	ALUFLEXPACK N (AFP)	28. Oct 2022	0.1	68.2%
HOLCIM N (HOLN)	162.5	SENSIRION N (SENS)	17. Oct 2022	1.2	66.8%
RICHEMONT N (CFR)	153.6	MEDARTIS N (MED)	25. Oct 2022	0.1	65.8%



SwissAtMid

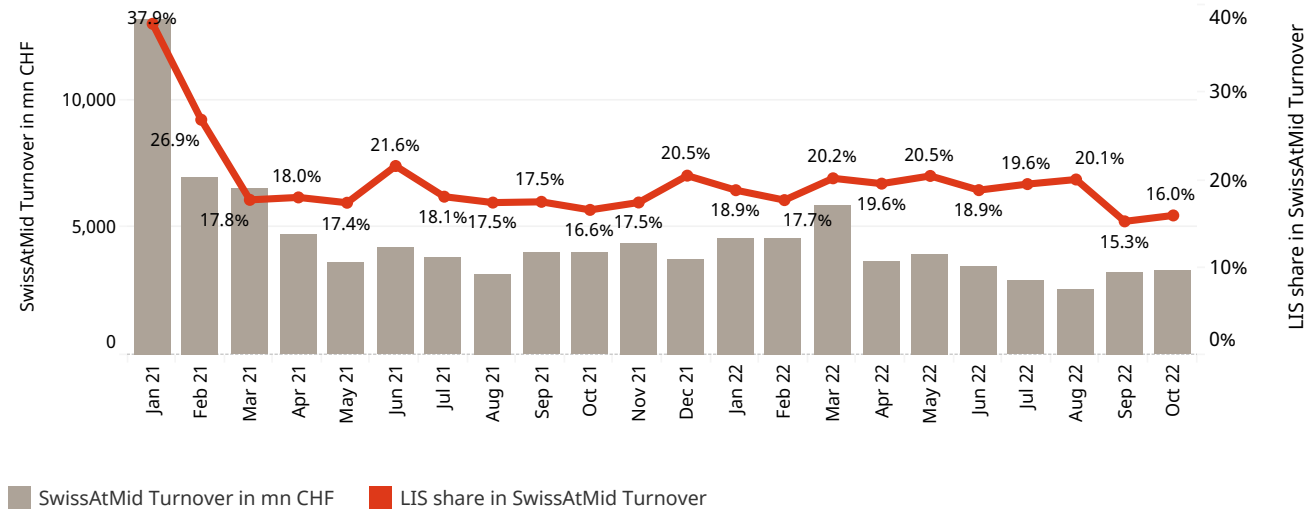
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Large-In-Scale (LIS) activity

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 October: CHF 526.3 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	973,226	204,662	508,473	4,404,125	10,551,592	28,629,379	13,908,818	52,459,918	314,092,428	
Number of trades	138	44	62	366	543	1,450	629	1,159	4,296	

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

Instrument	Number of trades	Turnover in mn CHF
ROCHE GS (ROG)	360	56.2
NESTLE N (NESN)	420	41.5
SIKA N (SIKA)	350	33.2
HOLCIM N (HOLN)	1,231	32.6
GIVAUDAN N (GIVN)	379	26.9

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
26.10.22 10:20:37	ROCHE GS (ROG)	4,320,550	650
14.10.22 15:40:24	NOVARTIS N (N..)	3,236,561	211
21.10.22 14:08:08	ROCHE GS (ROG)	3,145,838	488
21.10.22 13:53:19	ROCHE GS (ROG)	2,565,067	199
19.10.22 10:30:33	NESTLE N (NESN)	2,460,595	458

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

Instrument	Number of trades	Turnover in mn CHF
ACCELLERON N (ACLN)	2,183	71
SIG Group N (SIGN)	139	6
CLARIANT N (CLN)	153	5
dormakaba N (DOKA)	640	5
PSP N (PSPN)	303	4

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
03.10.22 10:28:28	PSP N (PSPN)	944,815	726
06.10.22 17:02:25	ACCELLERON N (..)	907,447	1,277
31.10.22 14:18:11	DUFY N (DUFN)	842,796	630
04.10.22 09:54:56	ACCELLERON N (..)	837,956	758
17.10.22 13:26:01	SENSIRION N (SE..)	829,500	2,500