



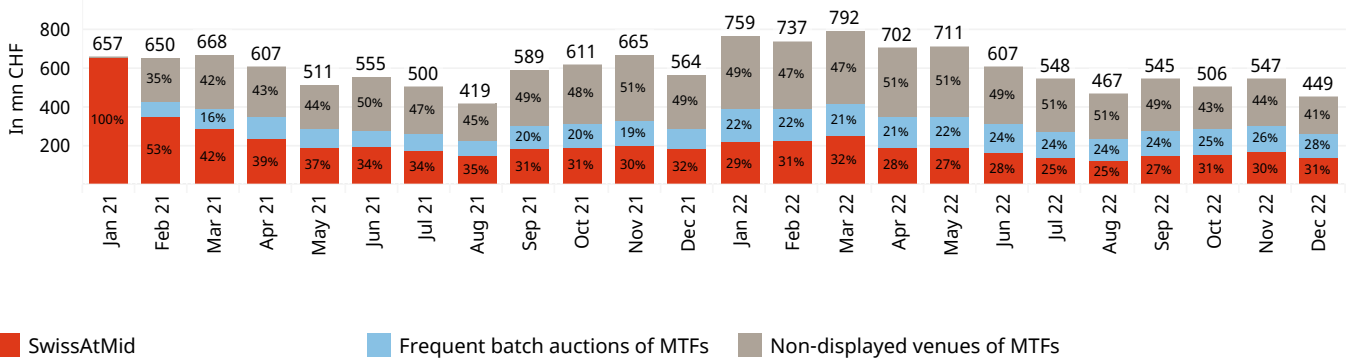
SwissAtMid

Monthly Execution Report, December 2022

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in December: CHF 2,882.91 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

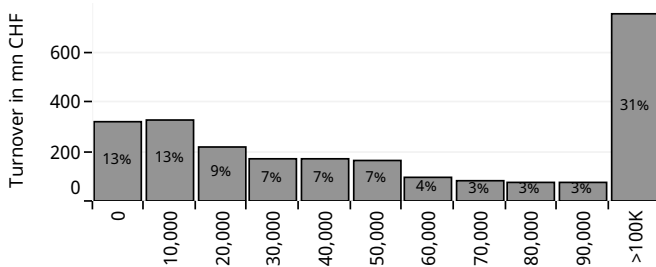
Price improvement

Price improvement in December: CHF 1,118,821

Price improvement YTD: CHF 16,833,927

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	2,460.0	38,047.6	607,196	8,890,903	2.47	2.34
Mid & Small Cap Shares	422.9	6,622.0	511,626	7,943,024	12.10	11.99

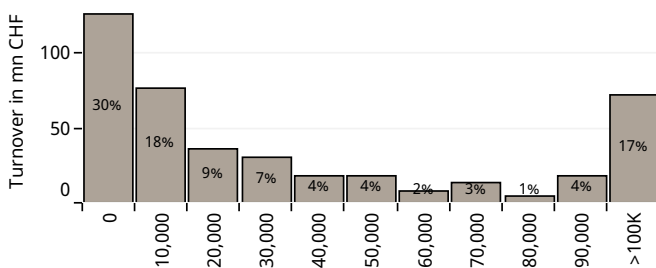
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
ROCHE I (RO)	46.8
LINDT PS (LISP)	23.1
BARRY CALLEBAUT N (BARN)	21.4
SIG Group N (SIGN)	20.5
LINDT N (LISN)	18.1

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
TEMENOS N (TEMN)	1. Dec 2022	4.1	24.2%
SCHINDLER PS (SCHP)	2. Dec 2022	5.1	22.0%
PARTNERS GROUP N ..	2. Dec 2022	11.0	18.6%
SONOVA N (SOON)	1. Dec 2022	7.5	18.2%
VAT GROUP N (VACN)	5. Dec 2022	5.3	16.7%

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
NESTLE N (NESN)	351.1
ROCHE GS (ROG)	311.8
NOVARTIS N (NOVN)	208.4
ZURICH INSURANCE N (ZUR..)	146.0
LONZA N (LONN)	141.6

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
STARRAG GROUP N (STGN)	8. Dec 2022	0.0	100.0%
STARRAG GROUP N (STGN)	12. Dec 2022	0.0	100.0%
KLINGELNBERG N (K..)	16. Dec 2022	0.0	99.8%
ALUFLEXPACK N (AFP)	19. Dec 2022	0.2	88.0%
BELL FOOD GROUP ..	8. Dec 2022	1.2	78.9%



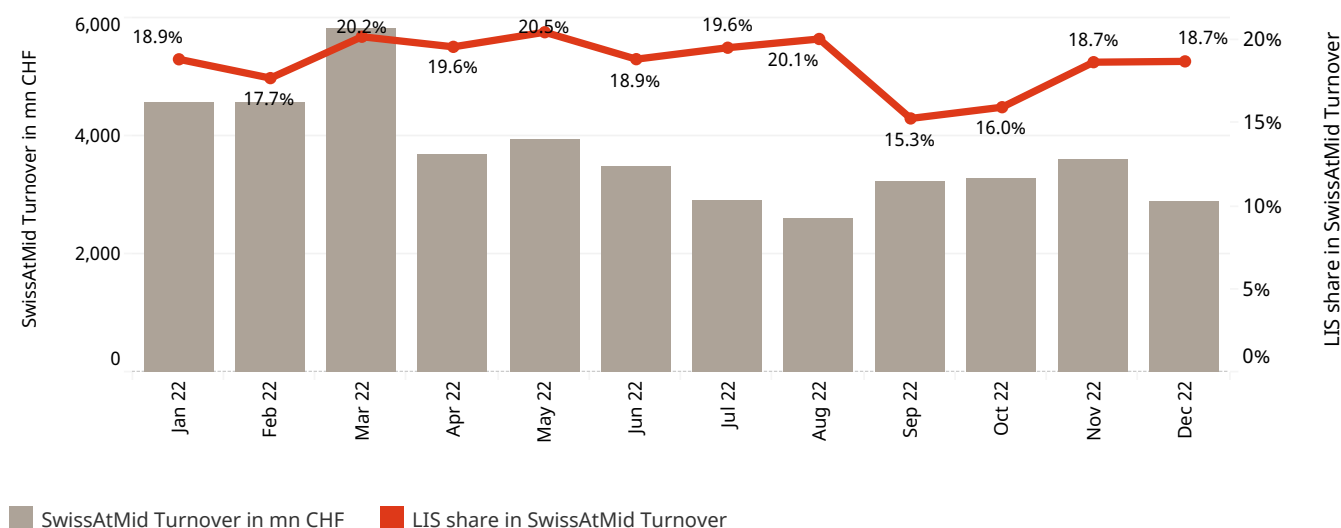
SwissAtMid

Monthly Execution Report, December 2022

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 540.3 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	777,127	230,817	928,566	5,340,732	32,686,311	29,390,706	16,940,741	52,671,654	374,727,035
Number of trades	75	25	51	170	1,055	1,275	305	1,618	3,696

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

Instrument	Number of trades	Turnover in mn CHF
ROCHE GS (ROG)	787	105.1
NESTLE N (NESN)	603	77.1
LONZA N (LONN)	498	32.5
ZURICH INSURANCE..	163	28.9
NOVARTIS N (NOVN)	276	22.9

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
02.12.22 13:14:25	NESTLE N (NESN)	10,701,143	947
12.12.22 15:35:10	ROCHE GS (ROG)	6,816,548	1,125
05.12.22 15:34:00	ROCHE GS (ROG)	6,713,445	546
22.12.22 16:25:25	LONZA N (LONN)	4,497,000	1,000
05.12.22 16:43:57	ROCHE GS (ROG)	4,491,034	364

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)	730	25.3
LINDT N (LISN)	54	8.7
ACCELERON N (ACLN)	476	7.6
SIG Group N (SIGN)	134	5.2
BARRY CALLEBAUT N (BARN)	56	4.4

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
12.12.22 09:33:12	ROCHE I (RO)	2,619,206	1,404
07.12.22 16:54:42	SIG Group N (SI..)	2,353,452	2,244
19.12.22 15:13:21	ROCHE I (RO)	1,387,802	376
29.12.22 15:27:34	DUFREY N (DUFN)	842,123	438
14.12.22 14:18:28	ROCHE I (RO)	800,345	430