



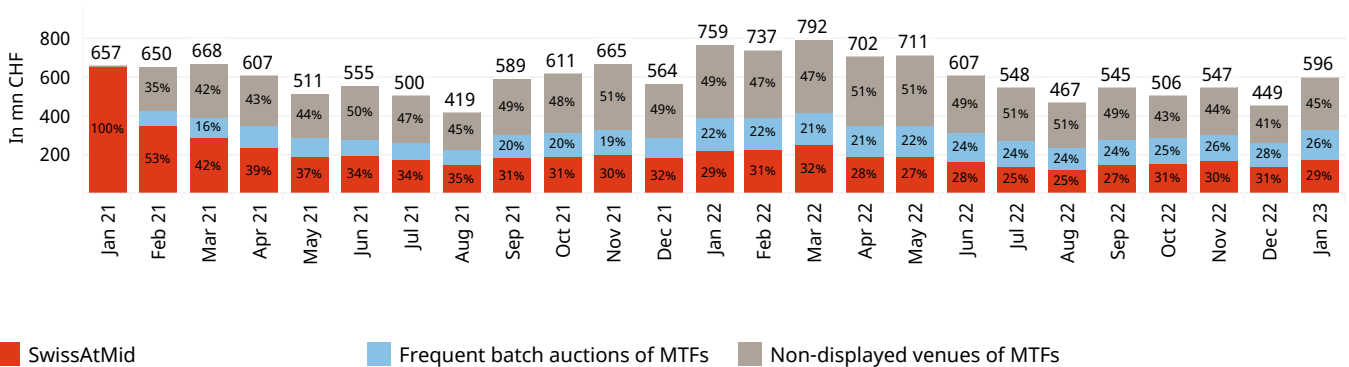
# SwissAtMid

## Monthly Execution Report, January 2023

### Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in January: CHF 3,633.35 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

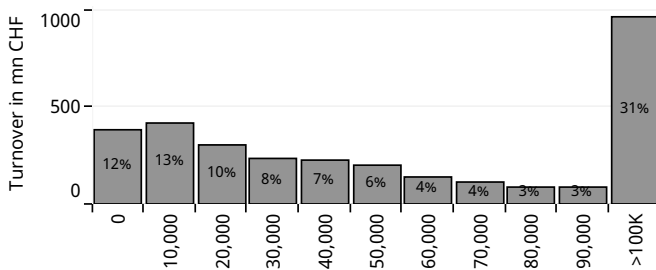
Price improvement

Price improvement in January: CHF 1,320,064

Price improvement YTD: CHF 1,320,064

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	3,148.2	3,148.2	755,341	755,341	2.40	2.40
Mid & Small Cap Shares	485.1	485.1	564,723	564,723	11.64	11.64

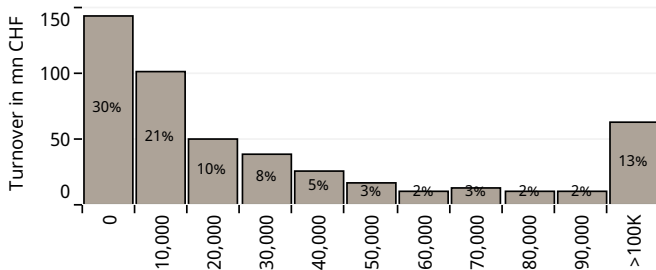
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
LINDT PS (LISP)	34.6
BARRY CALLEBAUT N (BARN)	25.4
DUFREY N (DUFN)	24.0
IDORSIA N (IDIA)	23.3
ROCHE I (RO)	22.6

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)	23. Jan 2023	12.6	20.9%
SGS N (SGSN)	4. Jan 2023	7.0	20.6%
ALCON N (ALC)	23. Jan 2023	10.3	20.4%
HOLCIM N (HOLN)	13. Jan 2023	22.2	18.0%
ROCHE GS (ROG)	11. Jan 2023	64.8	16.5%

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
ROCHE GS (ROG)	477.4
NESTLE N (NESN)	339.8
NOVARTIS N (NOVN)	240.9
RICHEMONT N (CFR)	182.2
LONZA N (LONN)	171.4

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
COLTENE N (CLTN)	6. Jan 2023	0.3	94.2%
TX GROUP N (TXGN)	20. Jan 2023	0.4	82.4%
SCHAFFNER N (SAHN)	20. Jan 2023	0.0	80.4%
MOLECULAR PARTNE..	6. Jan 2023	1.0	80.0%
ZUG ESTATES HOLDI..	26. Jan 2023	1.0	78.6%



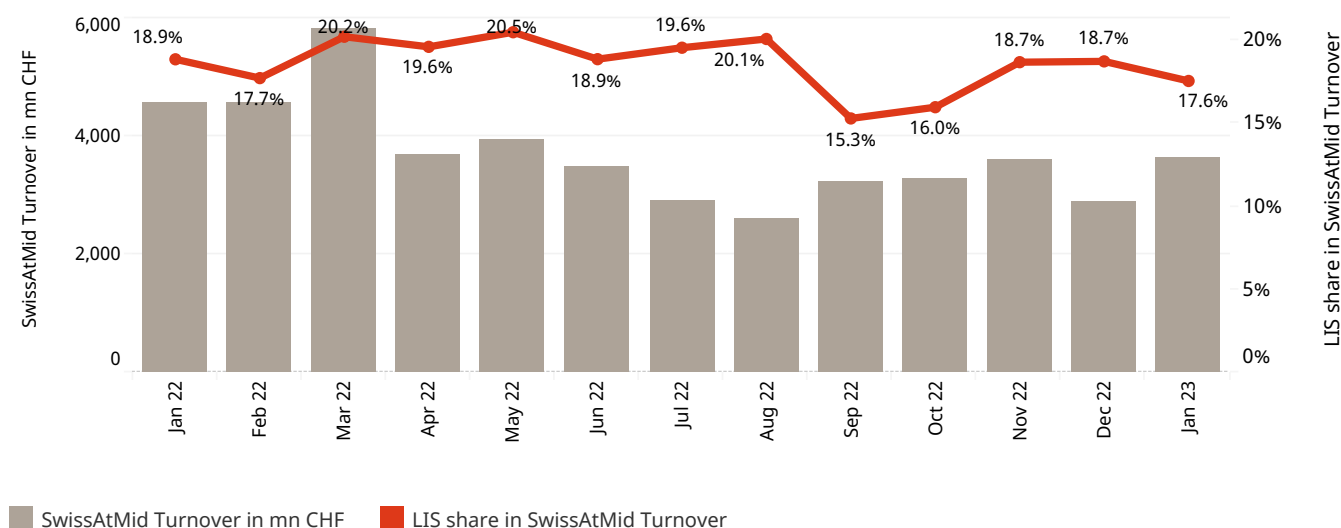
# SwissAtMid

## Monthly Execution Report, January 2023

### 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 January: CHF 638.1 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	1,072,096	1,293,421	2,627,053	2,662,046	22,360,680	17,334,215	21,018,035	51,858,710	479,023,599
Number of trades	95	25	191	205	1,212	763	351	861	5,517

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

Instrument	Number of trades	Turnover in mn CHF
ROCHE GS (ROG)	1,318	147.3
NESTLE N (NESN)	539	64.4
RICHEMONT N (CFR)	266	35.0
LONZA N (LONN)	623	32.6
SIKA N (SIKA)	573	31.6

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
11.01.23 16:35:25	ROCHE GS (ROG)	6,016,483	1,033
27.01.23 15:24:36	RICHEMONT N (..	4,430,043	1,550
25.01.23 10:13:36	ROCHE GS (ROG)	3,919,894	334
19.01.23 09:07:13	UBS GROUP N (..	3,695,679	949
11.01.23 12:40:20	SIKA N (SIKA)	3,396,974	714

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)	752	13.7
LINDT PS (LISP)	76	8.4
ROCHE I (RO)	555	6.7
DUFREY N (DUFN)	59	5.9
BARRY CALLEBAUT N (BARN)	56	3.6

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
11.01.23 11:18:18	DUFREY N (DUFN)	1,138,320	279
05.01.23 12:27:05	DUFREY N (DUFN)	774,577	290
18.01.23 09:17:15	INFICON N (IFCN)	770,180	3,970
17.01.23 14:33:57	LINDT PS (LISP)	760,760	760
04.01.23 10:23:38	DUFREY N (DUFN)	754,456	189