



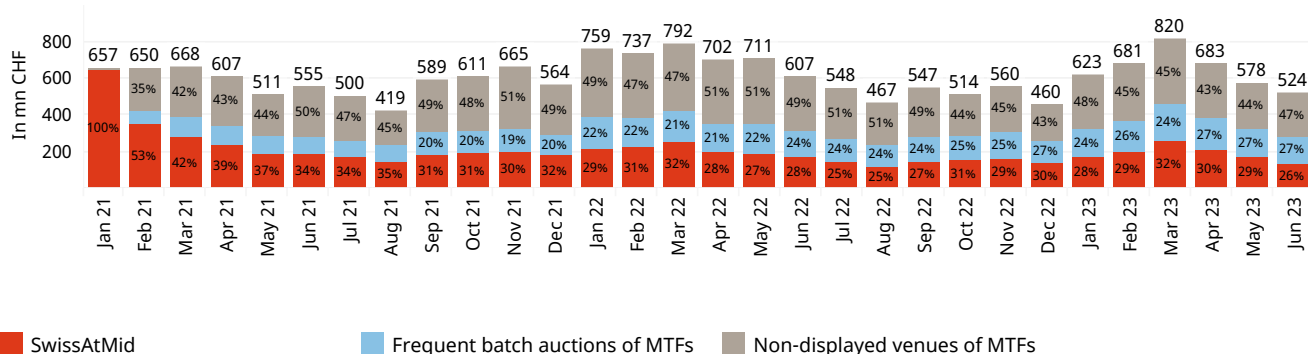
# SwissAtMid

## Monthly Execution Report, June 2023

### Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in June: CHF 1,639.41 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

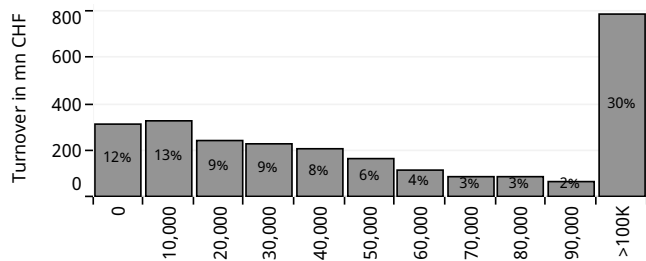
Price improvement

Price improvement in June: **CHF 623,484**

Price improvement YTD: **CHF 8,107,197**

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	1,337.9	19,126.3	302,457	4,566,937	2.26	2.39
Mid & Small Cap Shares	301.5	3,081.0	321,027	3,540,259	10.65	11.49

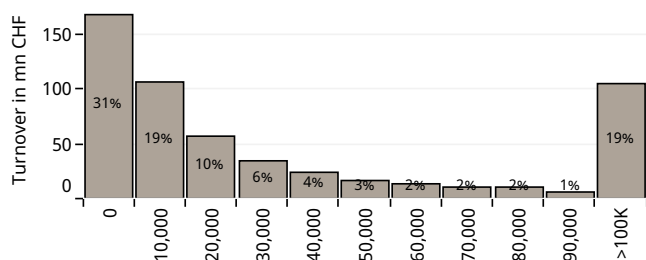
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
TECAN GROUP AG N (TECN)	37.9
BARRY CALLEBAUT N (BARN)	35.9
DUFREY N (DUFN)	33.4
ACCELLERON N (ACLN)	21.8
SOFTWAREONE N (SWON)	19.9

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
CS GROUP N (CSGN)	1. Jun 2023	4.9	32.6%
JULIUS BAER N (BAER)	23. Jun 2023	5.0	26.5%
SCHINDLER PS (SCHP)	27. Jun 2023	6.8	21.4%
SONOVA N (SOON)	27. Jun 2023	6.6	20.3%
VAT GROUP N (VACN)	5. Jun 2023	4.4	22.2%

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
NOVARTIS N (NOVN)	364.5	GMSA N (GMI)	6. Jun 2023	0.0	100.0%
NESTLE N (NESN)	349.9		28. Jun 2023	0.0	100.0%
ROCHE GS (ROG)	291.8	Arundel N (ARON)	12. Jun 2023	0.0	100.0%
RICHEMONT N (CFR)	189.0	CPH N (CPHN)	14. Jun 2023	0.0	95.0%
LONZA N (LONN)	130.3	TORNOS N (TOHN)	27. Jun 2023	0.0	85.0%



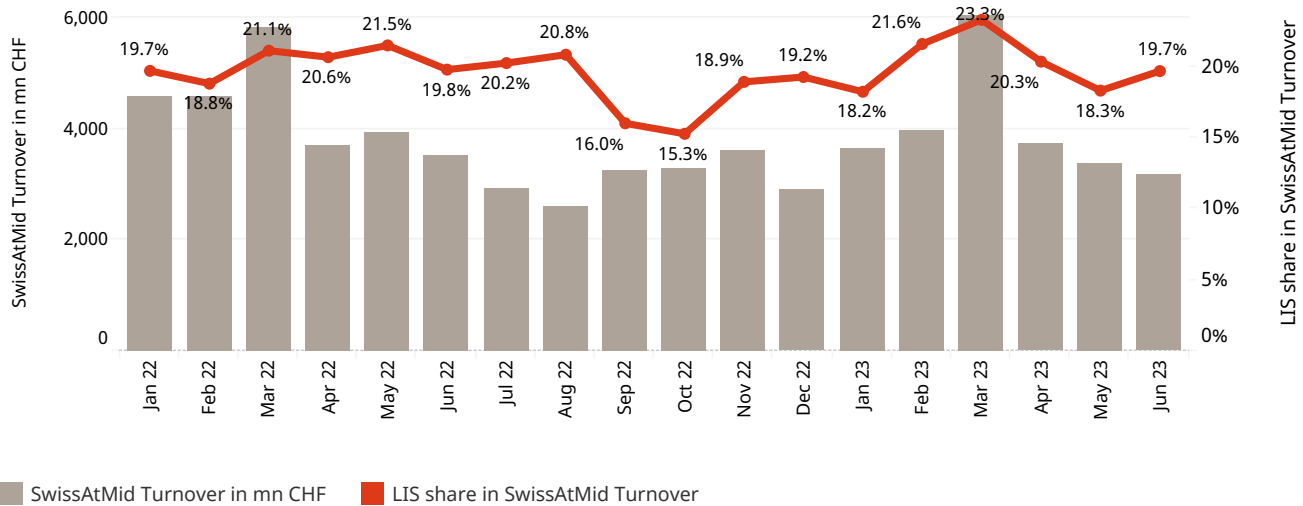
# SwissAtMid

## Monthly Execution Report, June 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 June: CHF 620.2 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	751,988	665,280	4,467,117	3,940,656	18,850,856	31,636,070	35,493,492	69,070,273	393,115,347	
Number of trades	83	36	166	213	908	1,380	773	1,381	4,540	

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

Instrument	Number of trades	Turnover in mn CHF
NOVARTIS N (NOVN)	1,071	93.4
NESTLE N (NESN)	644	74.4
ROCHE GS (ROG)	543	64.4
LONZA N (LONN)	264	32.7
KUEHNE+NAGEL INT..	290	25.6

### Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
01.06.23 09:24:52	ROCHE GS (ROG)	5,640,824	979
05.06.23 13:57:07	KUEHNE+NAGE..	3,084,705	1,755
02.06.23 15:23:40	NOVARTIS N (N..	2,933,947	165
02.06.23 16:34:11	NOVARTIS N (N..	2,344,287	262
01.06.23 16:12:33	NESTLE N (NESN)	2,178,600	200

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

Instrument	Number of trades	Turnover in mn CHF
TECAN GROUP AG N (TECN)	528	17.0
BARRY CALLEBAUT N (BARN)	105	12.5
SOFTWAREONE N (SWON)	100	7.5
ACCELERON N (ACLN)	193	6.5
DUFREY N (DUFN)	137	4.9

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
08.06.23 16:20:07	BARRY CALLEBA..	3,084,480	1,728
08.06.23 15:51:26	BARRY CALLEBA..	1,003,170	562
02.06.23 10:13:21	BARRY CALLEBA..	924,908	743
05.06.23 14:52:14	TECAN GROUP A..	886,500	500
02.06.23 11:13:55	BARRY CALLEBA..	881,720	940