



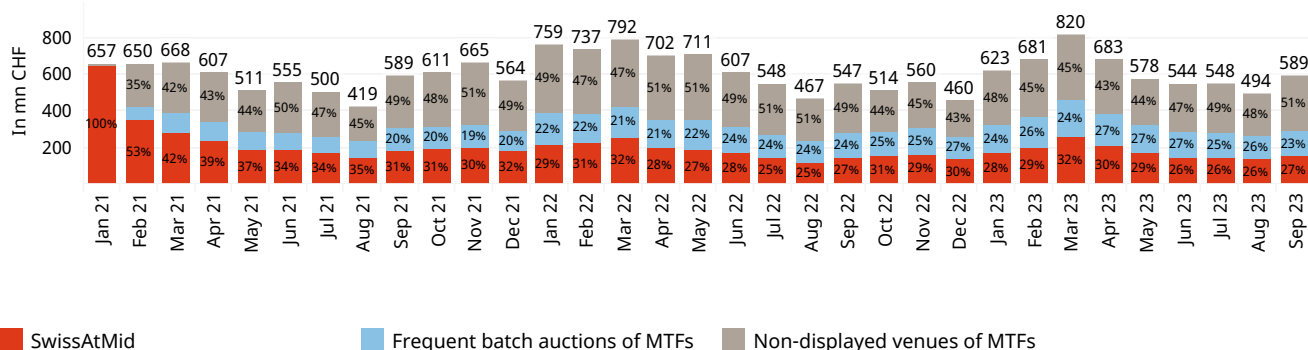
# SwissAtMid

## Monthly Execution Report, September 2023

### Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in September: CHF 2,585.12 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

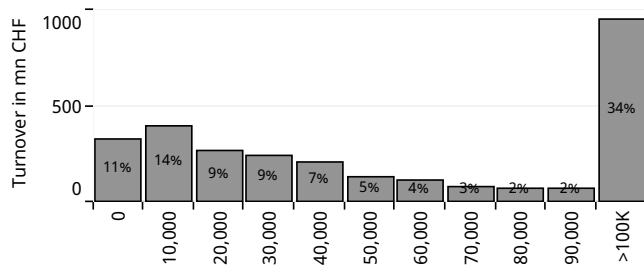
Price improvement

Price improvement in September: **CHF 971,112**

Price improvement YTD: **CHF 11,871,923**

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	2,220.7	27,459.8	542,918	6,575,853	2.44	2.39
Mid & Small Cap Shares	364.4	4,606.9	428,194	5,296,070	11.75	11.50

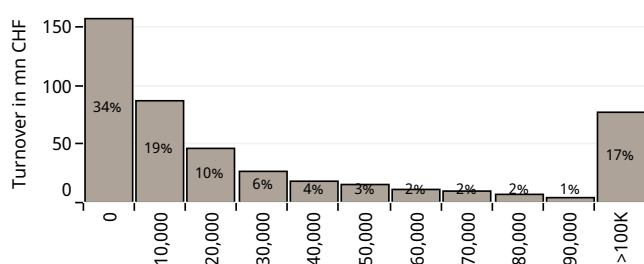
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
BARRY CALLEBAUT N (BARN)	29.1
ams-OSRAM (AMS)	18.0
BALOISE N (BALN)	17.6
PSP N (PSPN)	16.9
CLARIANT N (CLN)	16.8

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
GEBERIT N (GEBN)	18. Sep 2023	15.3	32.1%
LINDT PS (LISP)	22. Sep 2023	9.4	27.5%
SWATCH GROUP I (U..)	12. Sep 2023	4.4	20.4%
SIKA N (SIKA)	22. Sep 2023	12.6	19.9%
GIVAUDAN N (GIVN)	25. Sep 2023	9.5	18.9%

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
ALUFLEXPACK N (AFP)	1. Sep 2023	0.1	93.8%
KUDELSKI I (KUD)	1. Sep 2023	0.0	82.8%
MEDACTA GROUP N ..	27. Sep 2023	2.0	74.9%
MONTANA N (AERO)	15. Sep 2023	0.3	76.6%
SOFTWAREONE N (S..)	22. Sep 2023	4.5	73.4%

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
NESTLE N (NESN)	368.7
NOVARTIS N (NOVN)	352.1
ROCHE GS (ROG)	308.4
UBS GROUP N (UBSG)	246.8
RICHEMONT N (CFR)	203.9



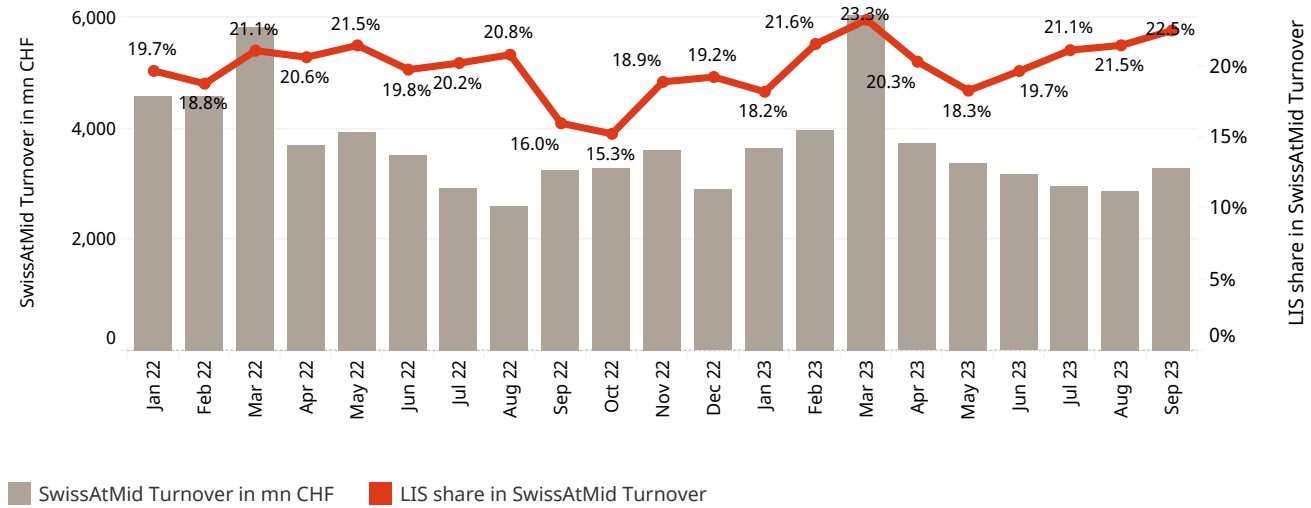
# SwissAtMid

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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 740.1 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	170,681	350,892	3,505,785	4,725,920	16,480,925	85,381,238	46,597,921	198,595,585	406,859,897	
Number of trades	15	12	329	111	500	3,129	698	3,593	3,744	

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

Instrument	Number of trades	Turnover in mn CHF
NESTLE N (NESN)	608	98.2
NOVARTIS N (NOVN)	783	91.0
ROCHE GS (ROG)	798	79.5
UBS GROUP N (UBS..)	825	61.3
GEBERIT N (GEBN)	1,124	50.6

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
21.09.23 15:46:26	ROCHE GS (ROG)	4,677,731	926
26.09.23 16:46:25	NESTLE N (NESN)	4,443,674	420
13.09.23 09:20:18	NOVARTIS N (N..)	4,315,410	722
12.09.23 15:03:08	NOVARTIS N (N..)	4,309,439	239
20.09.23 15:28:15	UBS GROUP N (..)	3,739,868	1,585

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

Instrument	Number of trades	Turnover in mn CHF
BARRY CALLEBAUT N (BARN)	254	7.4
DUFY N (DUFN)	86	5.9
CLARIANT N (CLN)	25	5.9
SOFTWAREONE N (SWON)	44	5.8
DOCMORRIS N (DOCM)	282	3.8

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
22.09.23 15:43:45	SOFTWAREONE ..	2,776,500	3,000
14.09.23 16:47:51	BARRY CALLEBA..	1,513,502	519
28.09.23 09:53:40	DUFY N (DUFN)	1,210,504	536
22.09.23 16:27:30	SOFTWAREONE ..	1,053,438	285
21.09.23 10:41:10	FLUGHAFEN ZUE..	880,507	765