



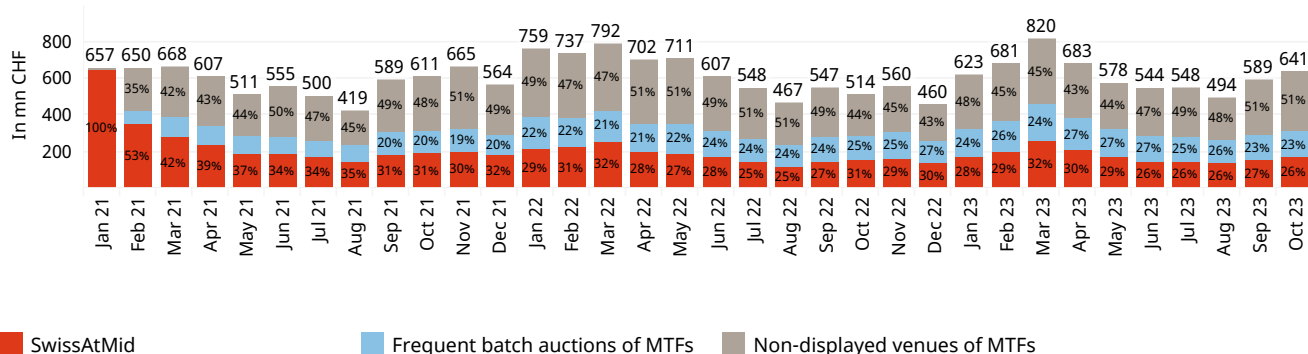
SwissAtMid

Monthly Execution Report, October 2023

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in October: CHF 3,745.83 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

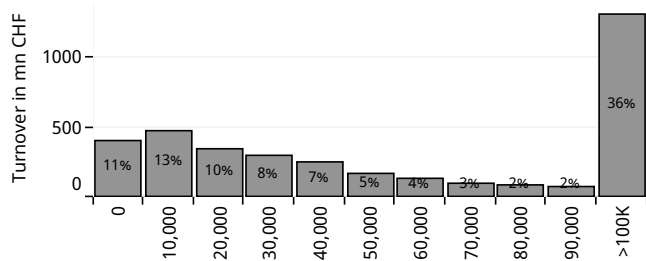
Price improvement

Price improvement in October: **CHF 1,460,901**

Price improvement YTD: **CHF 13,332,824**

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	3,343.1	30,802.8	971,477	7,547,330	2.91	2.45
Mid & Small Cap Shares	402.8	5,009.7	489,424	5,785,494	12.15	11.55

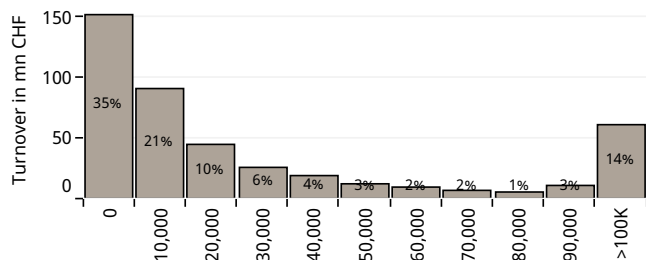
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
BARRY CALLEBAUT N (BARN)	25.4
TECAN GROUP AG N (TECN)	25.1
ADECCO N (ADEN)	19.7
DUFURY N (DUFN)	15.6
CLARIANT N (CLN)	15.5

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
SIG Group N (SIGN)	25. Oct 2023	17.5	46.0%
SIKA N (SIKA)	31. Oct 2023	21.2	23.9%
GEBERIT N (GEBN)	6. Oct 2023	10.5	22.3%
GIVAUDAN N (GIVN)	12. Oct 2023	17.2	21.9%
SANDOZ GROUP N (..)	5. Oct 2023	53.2	21.5%

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
NESTLE N (NESN)	457.5
SANDOZ GROUP N (SDZ)	382.5
NOVARTIS N (NOVN)	365.6
ROCHE GS (ROG)	319.0
LONZA N (LONN)	305.9

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
ENERGIEDIENST N (EDHN)	10. Oct 2023	0.0	100.0%
(EDHN)	18. Oct 2023	0.0	100.0%
	24. Oct 2023	0.1	100.0%
	25. Oct 2023	0.0	100.0%
GMSA N (GMI)	5. Oct 2023	0.0	100.0%
	16. Oct 2023	0.0	100.0%



SwissAtMid

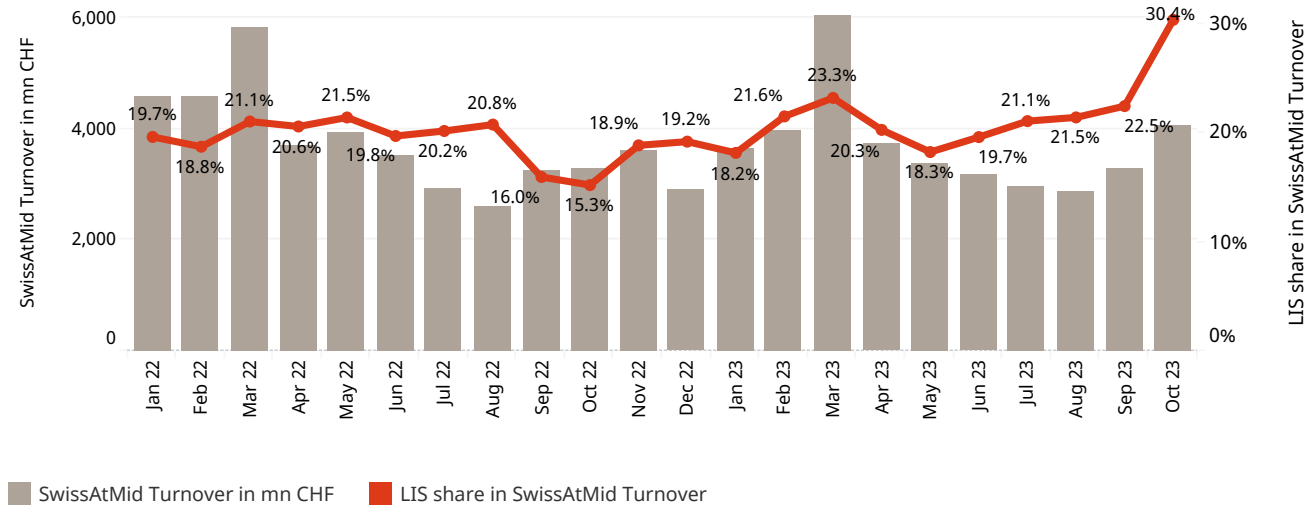
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Large-In-Scale (LIS) activity

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 1,234 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	154,746	460,685	2,929,784	976,698	20,047,101	108,461,166	31,340,794	308,688,902	444,909,177	
Number of trades	18	23	215	69	1,278	2,007	576	4,535	3,538	

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

Instrument	Number of trades	Turnover in mn CHF
NESTLE N (NESN)	804	144.9
LONZA N (LONN)	1,389	109.1
NOVARTIS N (NOVN)	748	102.7
ROCHE GS (ROG)	525	67.6
SIKA N (SIKA)	376	56.1

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
19.10.23 14:40:26	NESTLE N (NESN)	7,100,742	1,071
12.10.23 14:30:43	SIG Group N (SI..)	6,596,079	6,165
31.10.23 10:16:25	NESTLE N (NESN)	4,441,990	454
26.10.23 11:14:32	NESTLE N (NESN)	4,363,917	221
26.10.23 11:01:24	NESTLE N (NESN)	4,362,810	443

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)	82	9.07
BARRY CALLEBAUT N (BARN)	93	8.28
CLARIANT N (CLN)	29	5.87
POLYPEPTIDE N (PPGN)	83	2.73
ams-OSRAM (AMS)	53	2.57

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
11.10.23 16:10:32	POLYPEPTIDE N ..	1,424,779	3,573
19.10.23 12:42:02	CLARIANT N (CL..)	1,301,315	1,034
25.10.23 12:07:47	TECAN GROUP A..	1,038,949	1,191
12.10.23 15:09:02	ams-OSRAM (AM..)	949,638	1,170
11.10.23 15:28:29	POLYPEPTIDE N ..	901,250	1,750