



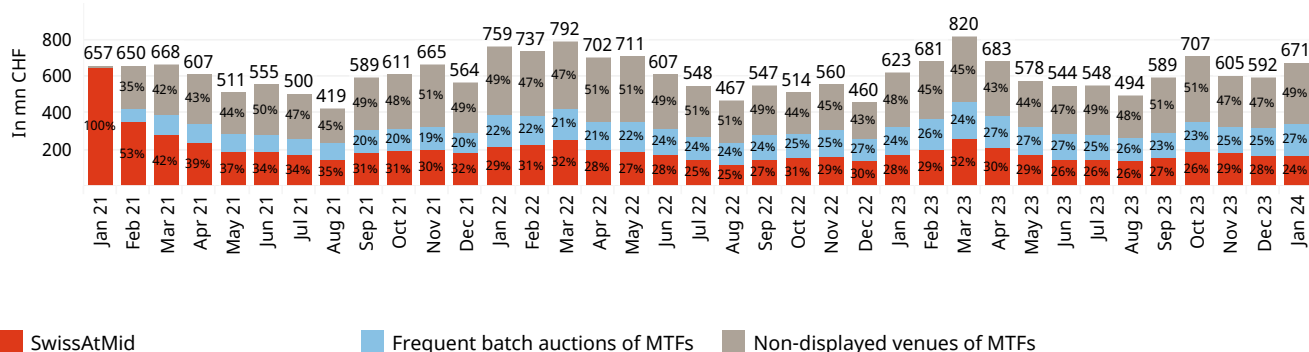
# SwissAtMid

## Monthly Execution Report, January 2024

### Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in January: CHF 3,597.07 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

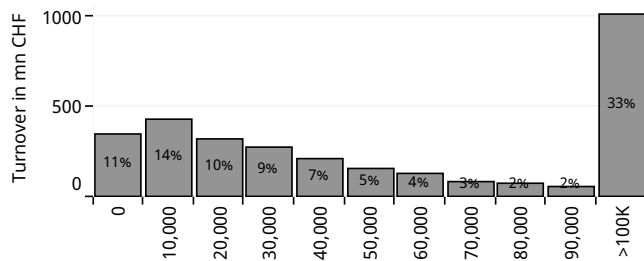
Price improvement

Price improvement in January: **CHF 1,318,196**

Price improvement YTD: **CHF 1,318,196**

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	3,095.8	3,095.8	761,455	761,455	2.46	2.46
Mid & Small Cap Shares	501.3	501.3	556,740	556,740	11.11	11.11

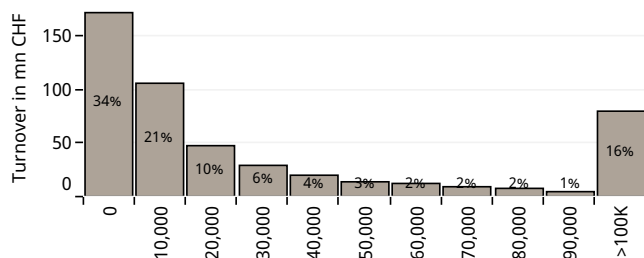
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
BARRY CALLEBAUT N (BARN)	35.0
ADECCO N (ADEN)	27.4
GEORG FISCHER N (GF)	27.1
TEMENOS N (TEMN)	22.8
BALOISE N (BALN)	22.5

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
SONOVA N (SOON)	24. Jan 2024	20.8	47.1%
SCHINDLER PS (SCHP)	12. Jan 2024	5.1	30.3%
LONZA N (LONN)	17. Jan 2024	33.4	29.6%
SIG Group N (SIGN)	26. Jan 2024	4.6	25.2%
SANDOZ GROUP N (SAND)	4. Jan 2024	9.0	23.5%

Top 5 Mid & Small Cap Shares with highest share of turnover in SwissAtMid

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
NESTLE N (NESN)	380.8	APG SGA N (APGN)	17. Jan 2024	1.5	89.4%
NOVARTIS N (NOVN)	351.9	GAM N (GAM)	26. Jan 2024	0.1	78.4%
ROCHE GS (ROG)	276.0	HOCHDORF N (HOCN)	15. Jan 2024	0.0	100.0%
RICHEMONT N (CFR)	274.9	lastminute.com N.V. (LMI)	17. Jan 2024	0.2	83.1%
LONZA N (LONN)	211.5	ZUG ESTATES HOLDI. N (ZUG)	12. Jan 2024	0.1	84.7%



# SwissAtMid

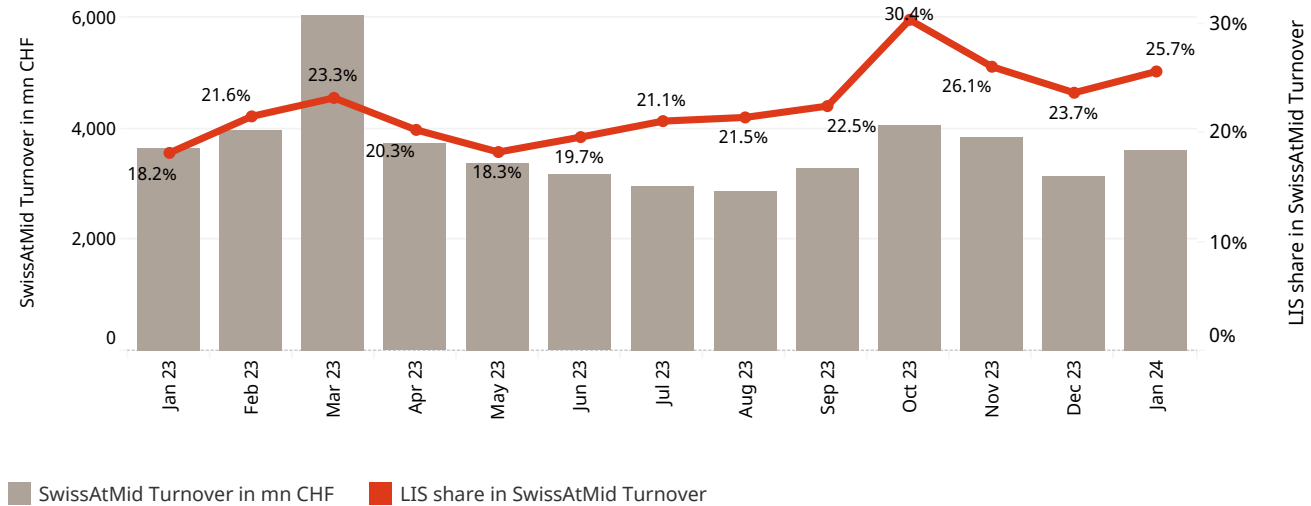
## Monthly Execution Report, January 2024

### 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 924.0 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	501,143	85,053	6,145,586	2,808,909	17,318,212	104,780,466	60,395,002	229,471,632	485,519,746	
Number of trades	44	6	368	164	1,215	3,554	668	2,805	3,934	

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

Instrument	Number of trades	Turnover in mn CHF
NESTLE N (NESN)	683	134.9
NOVARTIS N (NOVN)	1,151	113.4
RICHEMONT N (CFR)	669	79.8
LONZA N (LONN)	613	77.0
ROCHE GS (ROG)	637	76.8

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
24.01.24 15:34:18	SONOVA N (SO..)	10,029,525	3,647
30.01.24 15:49:01	NOVARTIS N (N..)	9,760,850	529
10.01.24 10:21:09	NESTLE N (NESN)	9,150,997	463
26.01.24 16:50:26	NESTLE N (NESN)	6,770,004	689
15.01.24 16:18:32	RICHEMONT N (..)	6,633,000	3,000

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

Instrument	Number of trades	Turnover in mn CHF
GEORG FISCHER N (GF)	373	10.1
BARRY CALLEBAUT N (BARN)	150	8.6
ams-OSRAM (AMS)	188	5.6
FLUGHAFEN ZUERICH N (F..)	145	3.9
BALOISE N (BALN)	108	3.3

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
30.01.24 13:22:44	BACHEM N (BAN..)	1,356,873	1,176
15.01.24 16:41:13	INTERROLL N (IN..)	1,274,520	2,470
09.01.24 15:38:06	FLUGHAFEN ZUE..	1,227,221	1,022
05.01.24 15:14:53	ADECCO N (ADE..)	1,015,779	379
31.01.24 10:42:57	GEORG FISCHER ..	891,000	750