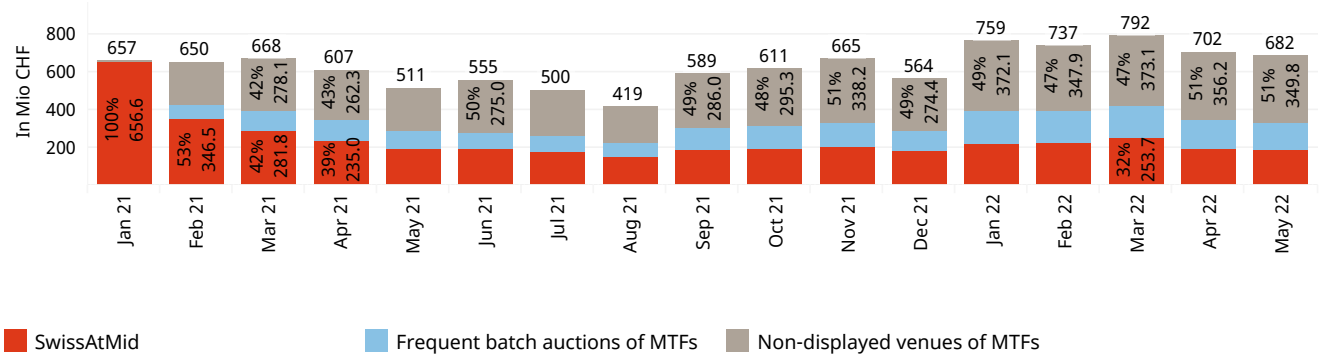
SwissAtMid

Monthly Execution Report, May 2022

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in May: CHF 3,942.81 Mio



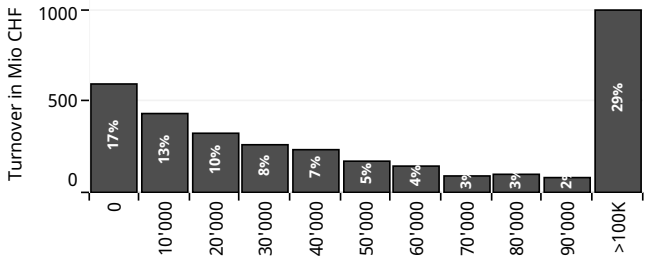
Data source: BMLL and SIX
Venue coverage: Aquis, Cboe BXE, Cboe CXE, Cboe UK LIS, Instinet Blockmatch, Liquidnet, Sigma X MTF, SwissAtMid, Turquoise, UBS MTF and Virtu Posit

Price improvement

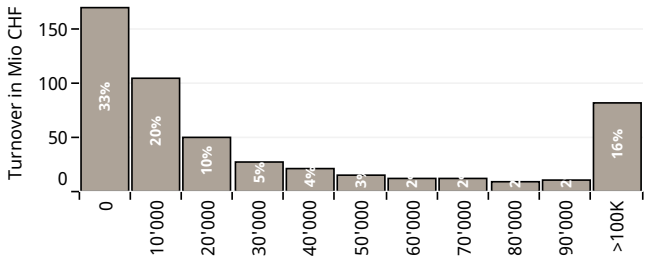
Price improvement in May: **CHF 1,486,895**

Segment	Turnover in Mio CHF	YTD turnover mio chf	Price improvement in CHF	YTD price improvement in CHF	Price improvement in bps	YTD price improvement in bps
Blue Chip Shares	3,429.3	19,185.8	804,049	4,163,577	2.34	2.17
Mid & Small Cap Shares	513.5	3,438.4	682,846	4,028,804	13.30	11.72

Turnover distribution in Blue Chip Shares by trade size bucket



Turnover distribution in Mid & Small Cap Shares by trade size bucket



Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in Mio CHF
NESTLE N (NESN)	560.7
ROCHE GS (ROG)	474.0
NOVARTIS N (NOVN)	400.2
RICHEMONT N (CFR)	203.8
ABB LTD N (ABBN)	160.9

Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in Mio CHF
LINDT PS (LISP)	41.9
SIG Group N (SIGN)	24.3
SWISS PRIME SITE N (SPSN)	21.3
ROCHE I (RO)	20.4
BARRY CALLEBAUT N (BARN)	18.8

Top 5 Blue Chip Shares with highest share of turnover in SwissAtMid

Instrument	Date	Turnover in Mio CHF on date	Share of order book turnover CHF
VAT GROUP N (VACN)	11. May 2022	13.6	41.9%
LOGITECH N (LOGN)	18. May 2022	33.1	30.8%
SGS N (SGSN)	3. May 2022	6.8	21.1%
GEBERIT N (GEBN)	11. May 2022	13.0	19.2%
LONZA N (LONN)	12. May 2022	19.1	18.1%

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

Instrument	Date	Turnover in Mio CHF on date	Share of order book turnover CHF
SCHAFFNER N (SAHN)	19. May 2022	0.1	100.0%
PERFECT N (PRFN)	19. May 2022	0.0	100.0%
KLINGELNBERG N (K..	10. May 2022	0.0	86.4%
TORNOS N (TOHN)	10. May 2022	0.0	76.3%
PHOENIX I (PM)	16. May 2022	0.1	69.8%

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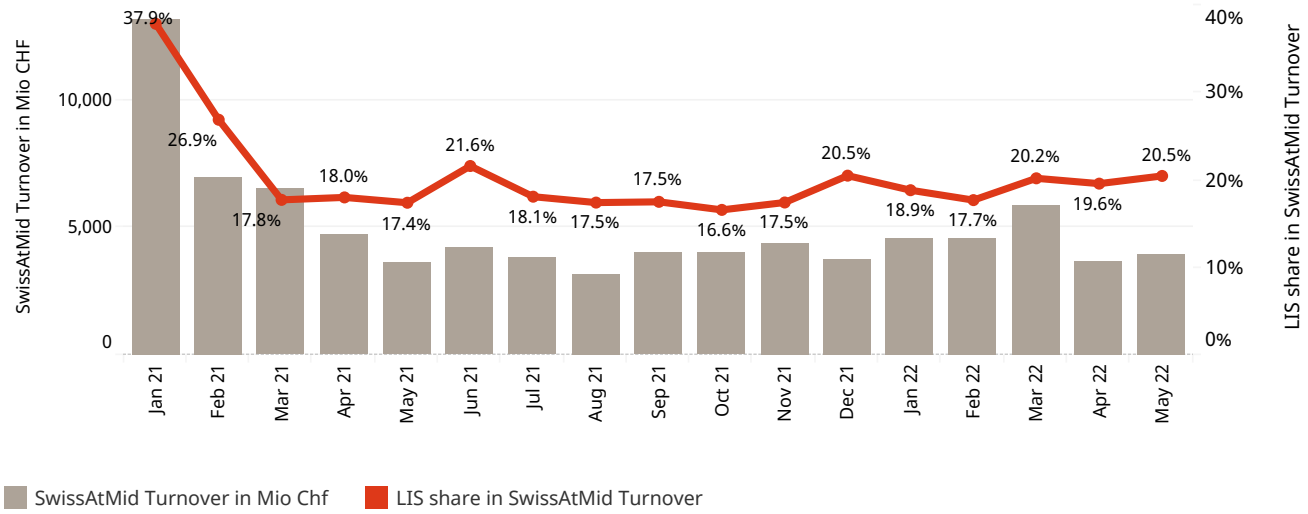
Large-In-Scale (LIS) activity

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 May: CHF 808.3 Mio



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	553,539	756,533	2,622,175	4,724,831	18,983,930	15,259,374	39,225,461	84,226,010	604,927,459
Number of trades	109	82	236	127	816	550	1,062	1,003	6,923

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

Instrument	Number of trades	Turnover in Mio CHF
NESTLE N (NESN)	1,515	175.0
NOVARTIS N (NOVN)	641	90.4
ROCHE GS (ROG)	1,096	84.7
LONZA N (LONN)	891	40.3
ZURICH INSURANCE..	692	39.0

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
18.05.22 09:12:39	LOGITECH N (L..	12,458,615	4,042
18.05.22 09:12:39	LOGITECH N (L..	11,124,726	3,610
09.05.22 17:03:21	NESTLE N (NESN)	4,688,739	388
18.05.22 12:43:32	NESTLE N (NESN)	5,894,220	965
25.05.22 12:14:40	RICHEMONT N (..	4,533,455	968

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

Instrument	Number of trades	Turnover in Mio CHF
LINDT PS (LISP)	218	9.2
CLARIANT N (CLN)	136	6.1
BARRY CALLEBAUT N (BARN)	60	5.6
SWISS PRIME SITE N (SPSN)	100	4.0
DUFRY N (DUFN)	64	3.6

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
05.05.22 10:00:53	CLARIANT N (CL..	1,085,442	917
17.05.22 09:49:45	CLARIANT N (CL..	1,730,802	929
27.05.22 15:16:43	CLARIANT N (CL..	1,537,876	414
20.05.22 12:24:54	LINDT PS (LISP)	1,022,760	2,160
12.05.22 17:01:52	PSP N (PSPN)	1,457,372	1,790