



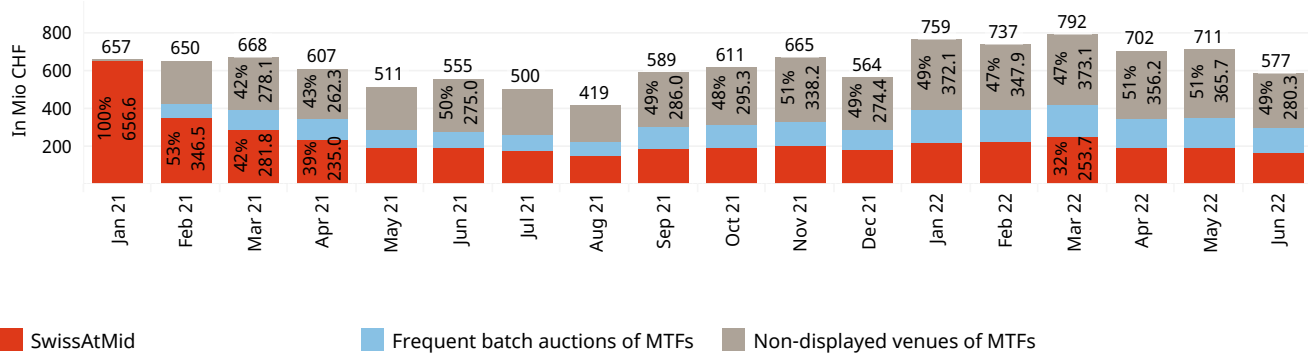
SwissAtMid

Monthly Execution Report, June 2022

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in June: CHF 3,504.44 Mio



Data source: BMLL and SIX

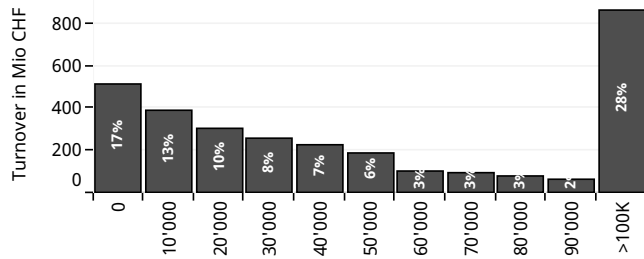
Venue coverage: Aquis, Cboe BXE, Cboe CXE, Cboe UK LIS, Instinet Blockmatch, Liquidnet, Sigma X MTF, SwissAtMid, Turquoise, UBS MTF and Virtu Posit

Price improvement

Price improvement in June: CHF 1,308,156

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	3,079.0	22,264.8	740,609	4,904,186	2.41	2.20
Mid & Small Cap Shares	425.4	3,863.8	567,548	4,596,352	13.34	11.90

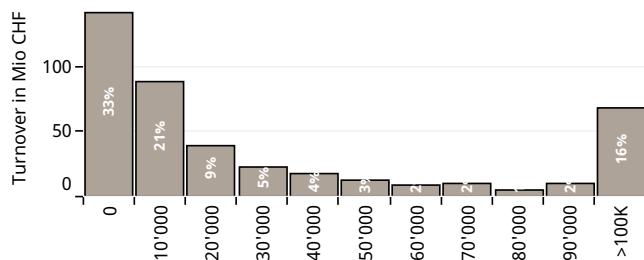
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in Mio CHF
LINDT PS (LISP)	23.3
CLARIANT N (CLN)	16.2
ZUR ROSE GROUP N (ROSE)	16.1
ROCHE I (RO)	16.0
PSP N (PSPN)	15.7

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 Mio CHF on date	Share of order book turnover CHF
LONZA N (LONN)	21. Jun 2022	13.1	24.5%
SIKA N (SIKA)	20. Jun 2022	16.7	19.2%
GIVAUDAN N (GIVN)	27. Jun 2022	14.1	18.4%
SCHINDLER PS (SCHP)	10. Jun 2022	5.0	17.5%
RICHEMONT N (CFR)	8. Jun 2022	18.5	17.4%

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in Mio CHF
NESTLE N (NESN)	536.6
NOVARTIS N (NOVN)	333.7
ROCHE GS (ROG)	305.9
RICHEMONT N (CFR)	191.9
SIKA N (SIKA)	171.4

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
AIRENIS N (AIRE)	22. Jun 2022	0.0	100.0%
SCHAFFNER N (SAHN)	24. Jun 2022	0.1	98.1%
Arundel N (ARON)	24. Jun 2022	0.0	94.6%
CREALOGIX N (CLXN)	2. Jun 2022	0.0	79.3%
CICOR TECH N (CICN)	10. Jun 2022	0.0	79.2%



SwissAtMid

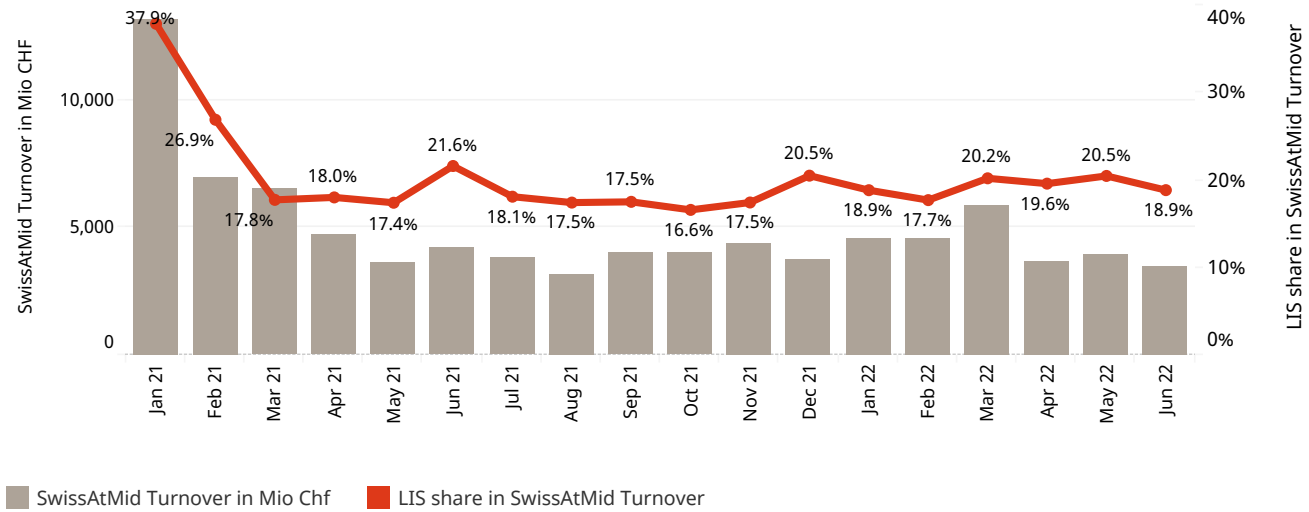
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Large-In-Scale (LIS) activity

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 June: CHF 661.5 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	1,567,233	2,216,481	1,350,126	3,389,458	16,304,632	17,845,523	23,718,658	47,120,887	517,264,696	
Number of trades	213	83	121	441	921	1,002	1,020	985	7,634	

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

Instrument	Number of trades	Turnover in Mio CHF
NESTLE N (NESN)	1,634	145.1
LONZA N (LONN)	1,181	62.2
NOVARTIS N (NOVN)	764	61.7
SIKA N (SIKA)	1,100	54.9
RICHEMONT N (CFR)	837	46.4

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
28.06.22 09:40:10	GIVAUDAN N (G..	3,861,605	1,151
08.06.22 11:22:09	LONZA N (LONN)	3,451,415	1,797
21.06.22 15:32:59	LONZA N (LONN)	5,955,161	1,214
23.06.22 11:49:12	LONZA N (LONN)	4,828,500	1,500
22.06.22 16:28:42	SIKA N (SIKA)	3,170,057	716

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

Instrument	Number of trades	Turnover in Mio CHF
SWISS PRIME SITE N (SPSN)	185	4.5
GALENICA N (GALE)	72	4.2
LINDT PS (LISP)	60	3.7
DUFREY N (DUFN)	46	3.4
PSP N (PSPN)	266	3.2

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
01.06.22 11:24:16	GALENICA N (GA..	735,774	513
20.06.22 11:03:00	LINDT PS (LISP)	1,039,600	1,130
01.06.22 14:47:03	DUFREY N (DUFN)	800,100	300
01.06.22 11:22:36	SWISS PRIME SIT..	938,080	486
01.06.22 11:31:12	SWISS PRIME SIT..	947,481	246