



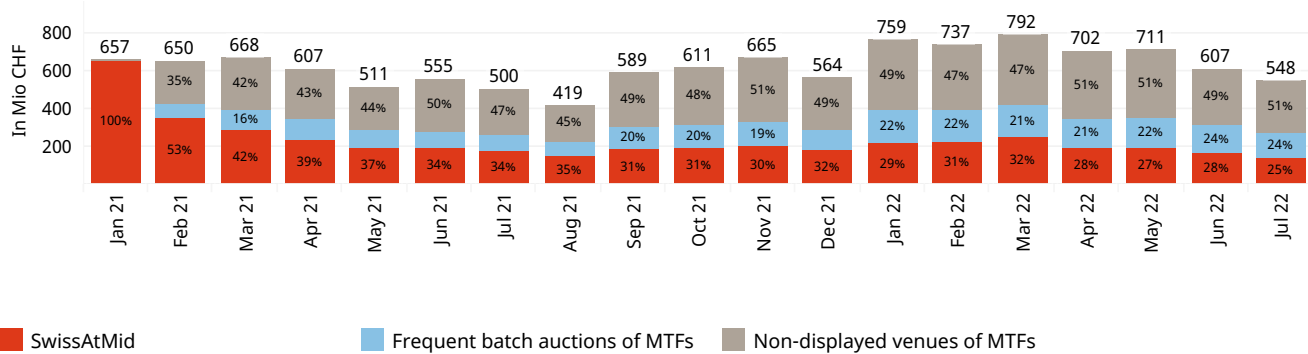
SwissAtMid

Monthly Execution Report, July 2022

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in July: CHF 2,926.10 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

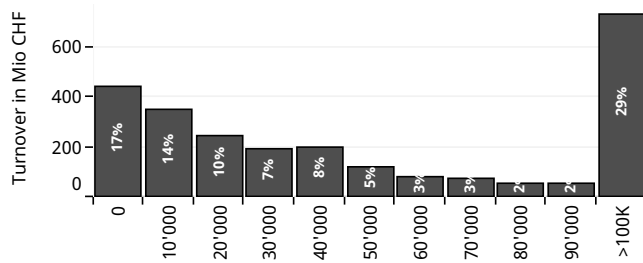
Price improvement

Price improvement in July: **CHF 1,173,787**

Price improvement YTD: **10,674,324**

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	2,517.3	24,782.0	628,358	5,532,544	2.50	2.23
Mid & Small Cap Shares	408.8	4,272.6	545,429	5,141,781	13.34	12.03

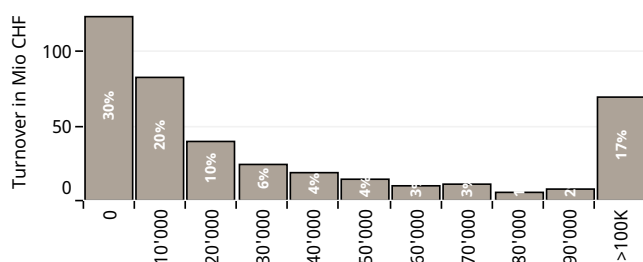
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in Mio CHF
VALORA N (VALN)	31.4
SIG Group N (SIGN)	22.3
LINDT PS (LISP)	16.7
CLARIANT N (CLN)	15.4
BARRY CALLEBAUT N (BARN)	15.3

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
RICHEMONT N (CFR)	15. Jul 2022	71.0	22.9%
SCHINDLER PS (SCHP)	20. Jul 2022	4.2	20.9%
SWATCH GROUP I (U..)	29. Jul 2022	5.2	18.7%
SIKA N (SIKA)	18. Jul 2022	8.3	17.2%
GIVAUDAN N (GIVN)	21. Jul 2022	17.9	15.9%

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in Mio CHF	Instrument	Date	Turnover in Mio CHF on date	Share of order book turnover CHF
NESTLE N (NESN)	348.6	ROMANDE ENERGIE ..	14. Jul 2022	0.0	100.0%
ROCHE GS (ROG)	309.1	EPIC N (EPIC)	8. Jul 2022	0.7	94.8%
NOVARTIS N (NOVN)	245.8	Kuros N (KURN)	25. Jul 2022	0.0	81.7%
RICHEMONT N (CFR)	220.3	SENSIRION N (SENS)	19. Jul 2022	2.6	72.6%
LONZA N (LONN)	141.9	MONTANA N (AERO)	21. Jul 2022	0.2	64.0%



SwissAtMid

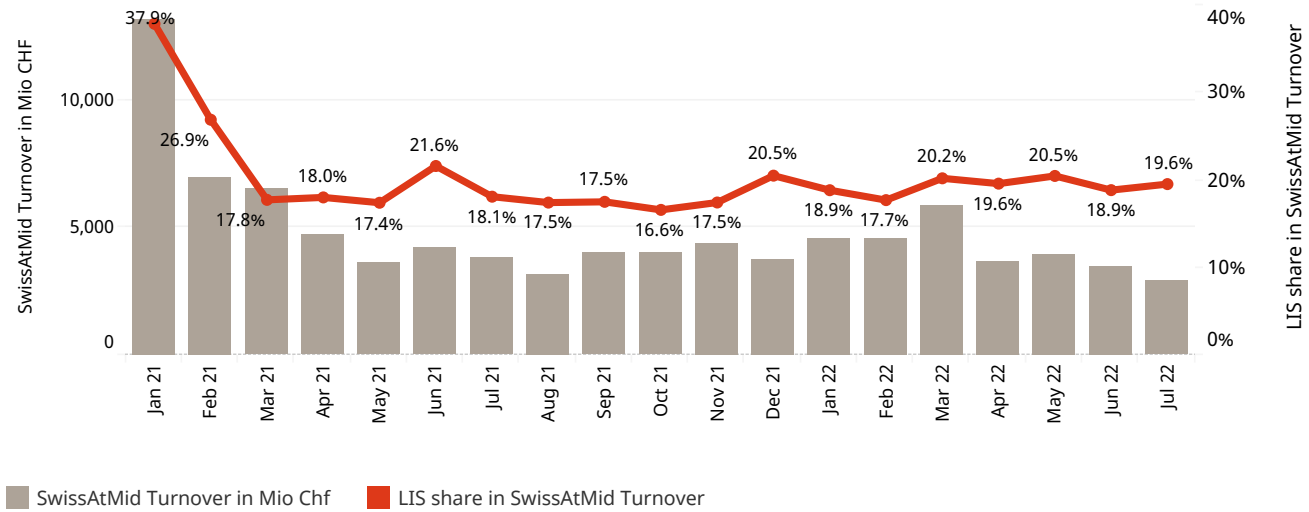
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Large-In-Scale (LIS) activity

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 July: CHF 572.5 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	1,463,123	465,278	718,513	6,370,360	25,460,686	14,571,895	14,628,439	38,245,178	445,651,763	
Number of trades	134	67	87	439	718	389	275	653	6,244	

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

Instrument	Number of trades	Turnover in Mio CHF
RICHEMONT N (CFR)	670	79.7
NESTLE N (NESN)	651	76.0
ROCHE GS (ROG)	746	57.4
GIVAUDAN N (GIVN)	1,076	47.3
NOVARTIS N (NOVN)	763	40.7

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
21.07.22 09:11:29	NOVARTIS N (N..	3,334,041	407
15.07.22 15:22:46	RICHEMONT N (..	3,311,118	1,039
15.07.22 15:37:27	RICHEMONT N (..	5,133,092	1,066
15.07.22 15:37:27	RICHEMONT N (..	10,011,942	2,078
15.07.22 15:37:27	RICHEMONT N (..	4,095,413	850

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

Instrument	Number of trades	Turnover in Mio CHF
VALORA N (VALN)	185	12.4
CLARIANT N (CLN)	94	5.2
SENSIRION N (SENS)	328	5.2
LINDT PS (LISP)	58	5.0
SIG Group N (SIGN)	32	3.4

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
26.07.22 09:12:51	SIG Group N (SI..	1,143,946	1,910
29.07.22 16:43:02	BOBST GRP N (B..	1,704,218	2,188
19.07.22 10:36:03	SENSIRION N (SE..	1,531,563	5,688
06.07.22 12:00:56	VALORA N (VALN)	903,875	875
18.07.22 09:23:35	POLYPEPTIDE N ..	1,034,075	4,354