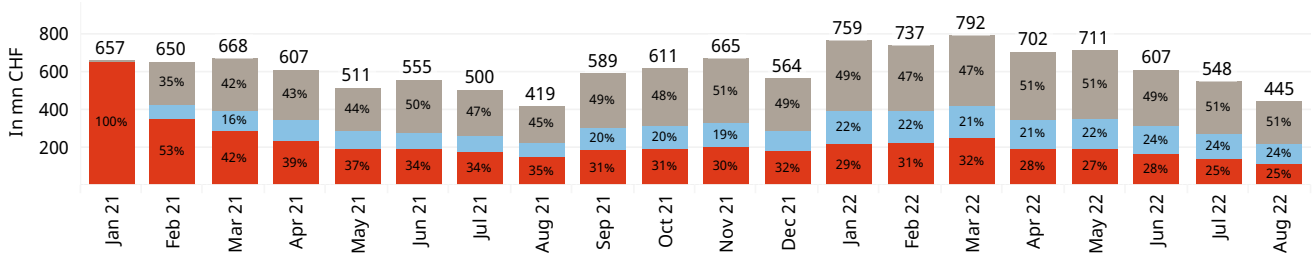
SwissAtMid

Monthly Execution Report, August 2022

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in August: CHF 2,601.58 mn



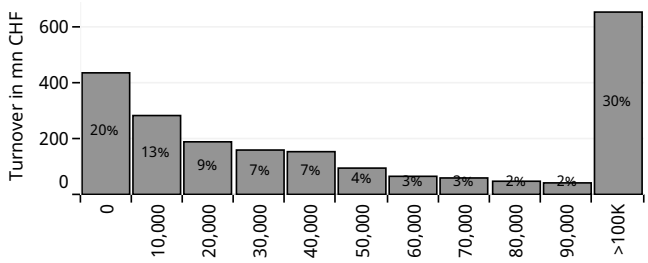
SwissAtMid | Frequent batch auctions of MTFs | Non-displayed venues of MTFs

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

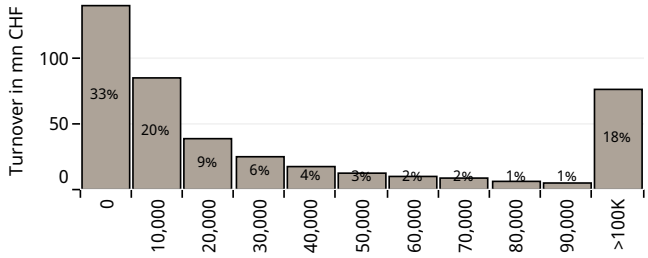
Price improvement | Price improvement in August: **CHF 1,054,422** | Price improvement YTD: **CHF 11,728,747**

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	2,173.7	26,955.7	533,766	6,066,309	2.46	2.25
Mid & Small Cap Shares	427.9	4,700.6	520,657	5,662,437	12.17	12.05

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 mn CHF
NOVARTIS N (NOVN)	303.8
NESTLE N (NESN)	245.3
ROCHE GS (ROG)	243.6
ZURICH INSURANCE N (ZUR..	113.6
RICHEMONT N (CFR)	105.9

Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
SIG Group N (SIGN)	46.7
DUFRY N (DUFN)	20.6
TECAN GROUP AG N (TECN)	19.7
ROCHE I (RO)	19.4
GALENICA N (GALE)	18.3

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
ZURICH INSURANCE ..	4. Aug 2022	26.5	25.8%
SWISSCOM N (SCMN)	23. Aug 2022	7.2	22.8%
SWATCH GROUP I (U..	11. Aug 2022	3.4	20.7%
TEMENOS N (TEMN)	19. Aug 2022	3.0	17.7%
SGS N (SGSN)	12. Aug 2022	4.5	17.6%

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
ROMANDE ENERGIE ..	10. Aug 2022	0.0	100.0%
LALIQUE GROUP N (..	5. Aug 2022	0.0	99.6%
SCHAFFNER N (SAHN)	5. Aug 2022	0.5	98.5%
AEVIS N (AEVS)	16. Aug 2022	0.0	97.1%
Arundel N (ARON)	26. Aug 2022	0.0	90.5%

SwissAtMid

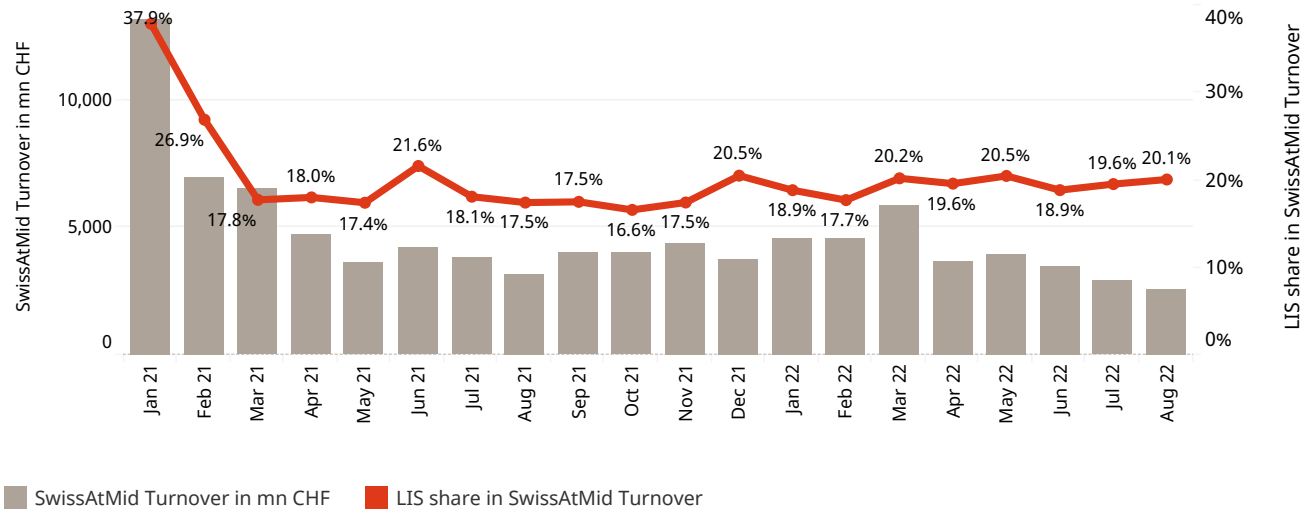
Monthly Execution Report, August 2022

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 August: CHF 522.7 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	2,770,443	593,755	782,745	4,935,603	19,402,467	26,819,884	16,874,427	54,894,730	389,961,385
Number of trades	158	36	183	480	580	1,090	300	794	4,059

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

Instrument	Number of trades	Turnover in mn CHF
NOVARTIS N (NOVN)	1,150	79.7
NESTLE N (NESN)	268	67.4
ROCHE GS (ROG)	511	39.3
ZURICH INSURANCE..	117	38.8
SONOVA N (SOON)	271	25.5

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
12.08.22 11:35:00	NESTLE N (NESN)	9,414,664	818
12.08.22 11:35:22	NESTLE N (NESN)	8,946,290	777
05.08.22 10:56:07	ZURICH INSURA..	6,497,088	1,562
04.08.22 11:35:30	ZURICH INSURA..	6,271,173	1,497
30.08.22 12:08:18	NESTLE N (NESN)	5,341,172	920

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

Instrument	Number of trades	Turnover in mn CHF
SIG Group N (SIGN)	187	8.0
ROCHE I (RO)	89	7.8
GALENICA N (GALE)	288	7.0
DUFRY N (DUFN)	72	5.7
BACHEM N (BANB)	182	4.8

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
04.08.22 16:36:42	DUFRY N (DUFN)	2,118,400	1,415
10.08.22 10:14:51	SWISS PRIME SIT..	1,935,304	1,645
26.08.22 11:42:24	ROCHE I (RO)	1,743,820	918
26.08.22 11:42:24	ROCHE I (RO)	1,603,600	844
26.08.22 11:42:24	ROCHE I (RO)	1,212,580	638