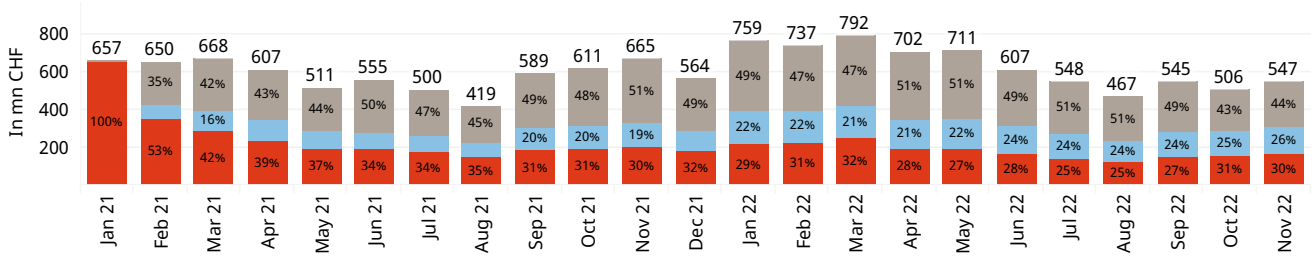
SwissAtMid

Monthly Execution Report, November 2022

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in November: CHF 3,594.60 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

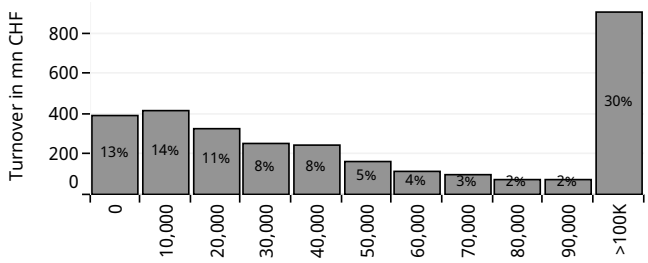
Price improvement

Price improvement in November: **CHF 1,445,708**

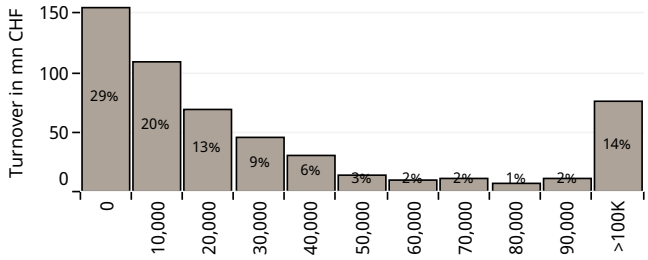
Price improvement YTD: **CHF 15,715,106**

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	3,057.7	35,587.6	799,348	8,283,707	2.61	2.33
Mid & Small Cap Shares	536.9	6,199.1	646,360	7,431,398	12.04	11.99

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
ROCHE GS (ROG)	355.4
NESTLE N (NESN)	345.9
NOVARTIS N (NOVN)	298.3
RICHEMONT N (CFR)	153.2
LONZA N (LONN)	144.2

Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
ACCELLERON N (ACLN)	30.8
LINDT PS (LISP)	26.9
SIG Group N (SIGN)	26.8
ROCHE I (RO)	26.1
TECAN GROUP AG N (TECN)	22.1

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
ADECCO N (ADEN)	21. Nov 2022	7.0	35.9%
SCHINDLER PS (SCHP)	16. Nov 2022	9.4	28.2%
SONOVA N (SOON)	16. Nov 2022	12.9	25.6%
SWISSCOM N (SCMN)	22. Nov 2022	8.7	20.2%
PARTNERS GROUP N ..	17. Nov 2022	8.8	19.2%

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
EPIC N (EPIC)	3. Nov 2022	0.0	100.0%
Arundel N (ARON)	23. Nov 2022	0.0	96.3%
Fundamenta Real Est..	29. Nov 2022	0.0	85.7%
BELL FOOD GROUP ..	24. Nov 2022	0.9	67.8%
KLINGELNBERG N (K..	3. Nov 2022	0.0	65.1%

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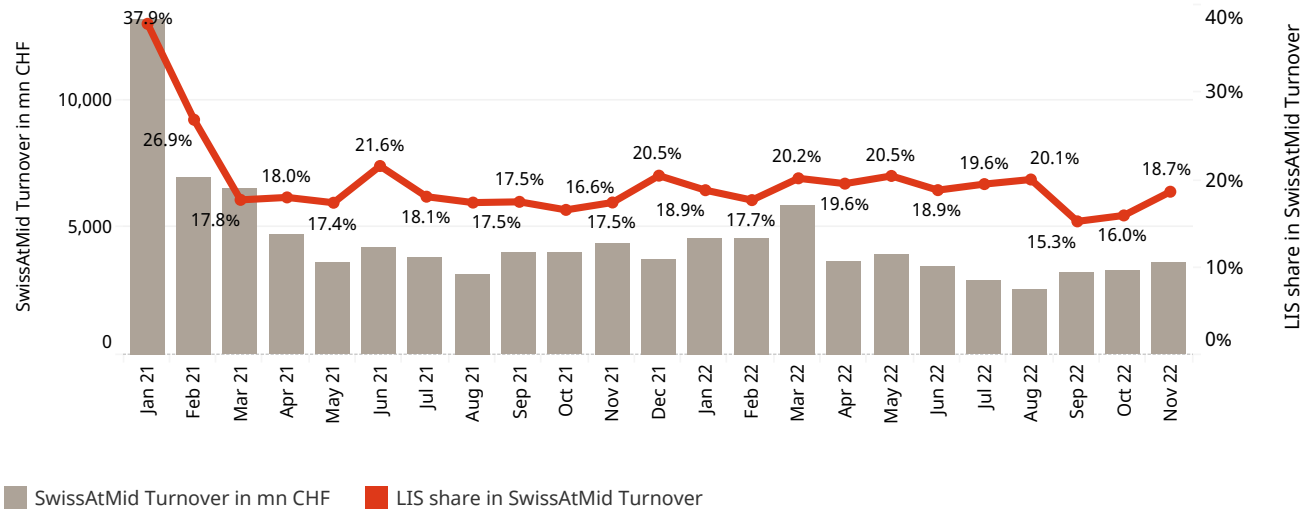
Large-In-Scale (LIS) activity

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 November: CHF 672.0 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	772,953	59,684	2,021,677	6,982,477	19,417,753	26,620,692	19,695,093	76,870,124	473,940,412
Number of trades	93	10	72	750	732	700	390	1,826	4,848

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

Instrument	Number of trades	Turnover in mn CHF
NESTLE N (NESN)	542	74.8
ROCHE GS (ROG)	529	68.1
NOVARTIS N (NOVN)	911	56.9
ALCON N (ALC)	254	29.8
ABB LTD N (ABBN)	206	29.7

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
25.11.22 09:19:00	NESTLE N (NESN)	6,422,501	1,136
04.11.22 10:43:01	ALCON N (ALC)	4,860,501	1,688
18.11.22 12:15:44	LONZA N (LONN)	4,516,106	1,368
28.11.22 14:52:31	CS GROUP N (C..	4,157,604	1,369
14.11.22 10:19:45	NESTLE N (NESN)	3,436,055	632

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

Instrument	Number of trades	Turnover in mn CHF
ACCELLERON N (ACLN)	1,031	27
LINDT N (LISN)	32	7
ROCHE I (RO)	288	6
LINDT PS (LISP)	56	4
BARRY CALLEBAUT N (BARN)	46	3

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
09.11.22 16:38:27	Landis+Gyr N (L..	2,193,188	1,769
10.11.22 14:43:29	DUFRY N (DUFN)	888,602	588
03.11.22 12:48:21	LINDT PS (LISP)	854,100	1,800
22.11.22 09:21:42	DUFRY N (DUFN)	817,076	443
29.11.22 11:27:53	FORBO N (FORN)	810,648	1,458