



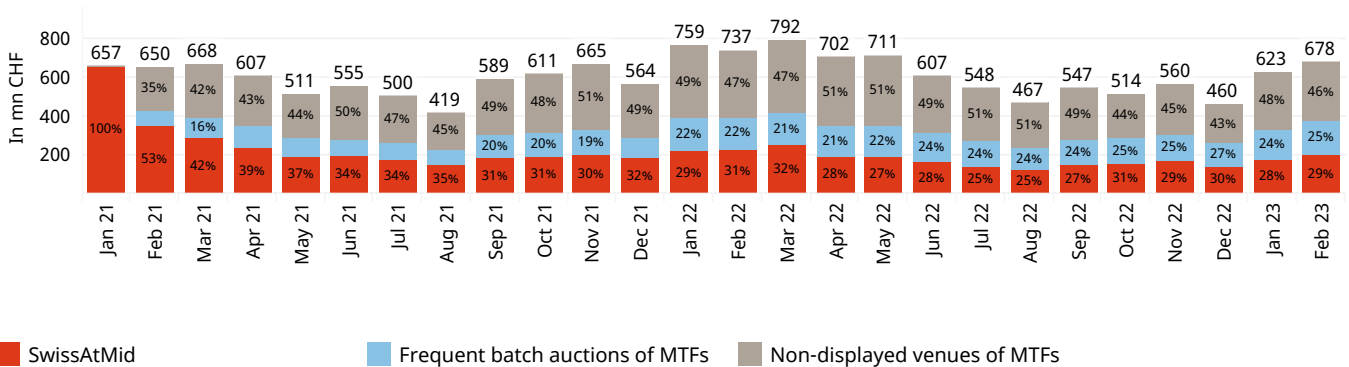
SwissAtMid

Monthly Execution Report, February 2023

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in February: CHF 3,633.35 mn



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

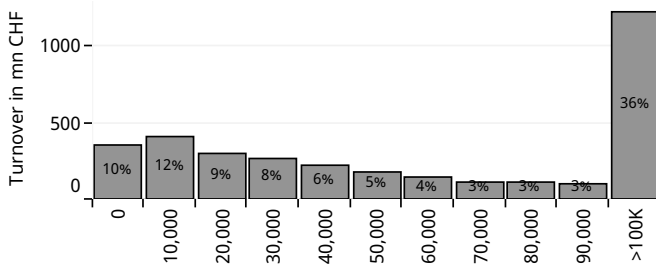
Price improvement

Price improvement in February: **CHF 1,320,064**

Price improvement YTD: **CHF 1,320,064**

| 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 | 3,148.2 | 3,148.2 | 755,341 | 755,341 | 2.40 | 2.40 |
| Mid & Small Cap Shares | 485.1 | 485.1 | 564,723 | 564,723 | 11.64 | 11.64 |

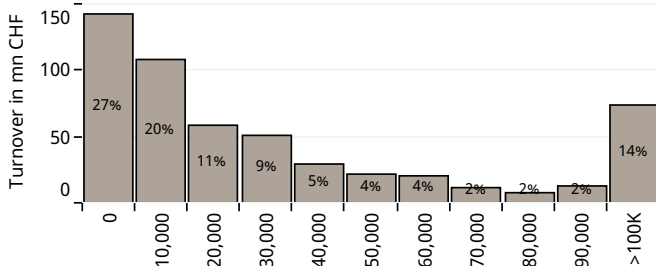
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

| Instrument | Turnover in mn CHF |
|--------------------------|--------------------|
| BARRY CALLEBAUT N (BARN) | 36.3 |
| ROCHE I (RO) | 29.4 |
| SIG Group N (SIGN) | 22.9 |
| BALOISE N (BALN) | 21.5 |
| LINDT PS (LISP) | 20.7 |

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 mn CHF on date | Share of order book turnover CHF |
|---------------------|--------------|----------------------------|----------------------------------|
| SGS N (SGSN) | 23. Feb 2023 | 9.7 | 29.0% |
| GIVAUDAN N (GIVN) | 15. Feb 2023 | 15.2 | 28.8% |
| LONZA N (LONN) | 24. Feb 2023 | 25.5 | 27.6% |
| STRAUMANN N (STM..) | 13. Feb 2023 | 10.5 | 27.2% |
| VAT GROUP N (VACN) | 8. Feb 2023 | 7.5 | 24.7% |

Top 5 Blue Chip Shares traded in SwissAtMid

| Instrument | Turnover in mn CHF |
|-------------------|--------------------|
| ROCHE GS (ROG) | 473.4 |
| NESTLE N (NESN) | 434.2 |
| NOVARTIS N (NOVN) | 350.9 |
| LONZA N (LONN) | 206.8 |
| RICHEMONT N (CFR) | 185.4 |

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 |
|----------------------|--------------|----------------------------|----------------------------------|
| ADVAL TECH N (ADV..) | 14. Feb 2023 | 0.0 | 100.0% |
| LALIQUE GROUP N (..) | 9. Feb 2023 | 0.0 | 92.3% |
| ZUG ESTATES HOLDI.. | 20. Feb 2023 | 0.2 | 88.2% |
| PHOENIX I (PM) | 1. Feb 2023 | 0.0 | 77.9% |
| EPIC N (EPIC) | 15. Feb 2023 | 0.0 | 73.7% |



SwissAtMid

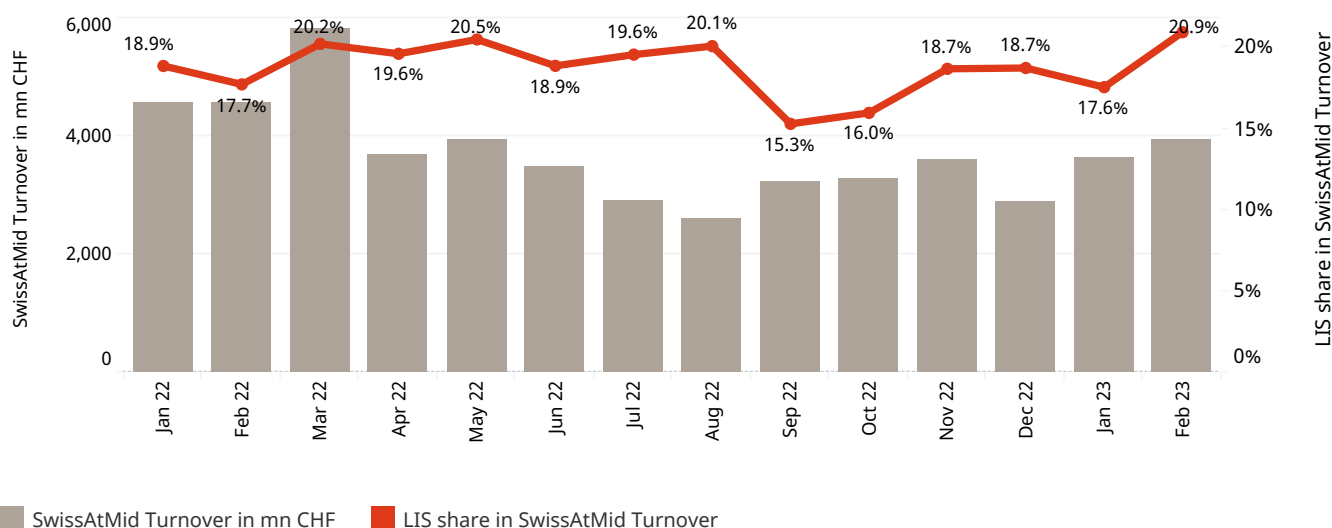
Monthly Execution Report, February 2023

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 February: CHF 827.3 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 | 1,570,985 | 1,266,563 | 3,573,632 | 1,835,107 | 19,967,052 | 18,083,709 | 24,064,183 | 86,950,010 | 629,890,177 |
| Number of trades | 139 | 38 | 233 | 98 | 778 | 412 | 755 | 1,549 | 5,785 |

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

| Instrument | Number of trades | Turnover in mn CHF |
|-------------------|------------------|--------------------|
| NESTLE N (NESN) | 651 | 136.2 |
| ROCHE GS (ROG) | 1,124 | 130.2 |
| NOVARTIS N (NOVN) | 984 | 90.6 |
| LONZA N (LONN) | 878 | 72.0 |
| RICHEMONT N (CFR) | 323 | 32.5 |

Top 5 trades in Blue Chip Shares by trade size

| Date / time | Instrument | Trade size in CHF | Price improvement in CHF |
|-------------------|-----------------|-------------------|--------------------------|
| 02.02.23 15:12:34 | NESTLE N (NESN) | 7,246,470 | 1,318 |
| 01.02.23 13:43:34 | ROCHE GS (ROG) | 5,087,698 | 455 |
| 08.02.23 17:03:05 | LONZA N (LONN) | 4,683,549 | 840 |
| 09.02.23 09:57:44 | LONZA N (LONN) | 4,269,274 | 1,545 |
| 02.02.23 16:52:23 | ROCHE GS (ROG) | 4,107,423 | 751 |

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) | 470 | 8.8 |
| BELIMO N (BEAN) | 328 | 8.6 |
| BARRY CALLEBAUT N (BARN) | 112 | 7.8 |
| LINDT PS (LISP) | 49 | 4.8 |
| ROCHE I (RO) | 101 | 3.2 |

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

| Date / time | Instrument | Trade size in CHF | Price improvement in CHF |
|-------------------|--------------------|-------------------|--------------------------|
| 24.02.23 10:33:42 | BELIMO N (BEAN) | 1,882,091 | 2,839 |
| 24.02.23 09:41:56 | BELIMO N (BEAN) | 1,747,980 | 2,663 |
| 23.02.23 14:29:15 | SIEGFRIED N (SF..) | 1,531,520 | 4,786 |
| 15.02.23 15:10:51 | BARRY CALLEBA.. | 1,143,420 | 590 |
| 02.02.23 11:18:06 | ACCELLERON N (..) | 907,305 | 834 |