



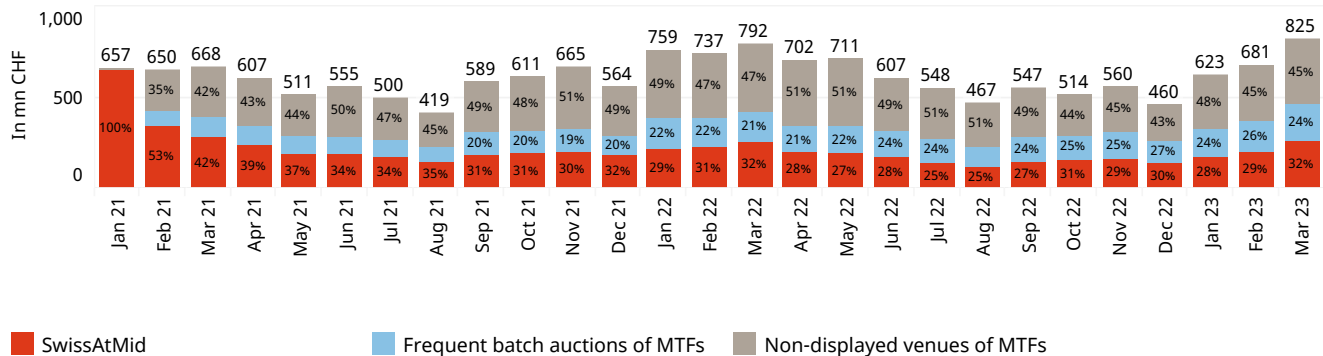
SwissAtMid

Monthly Execution Report, March 2023

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in March: CHF 6,024.23 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

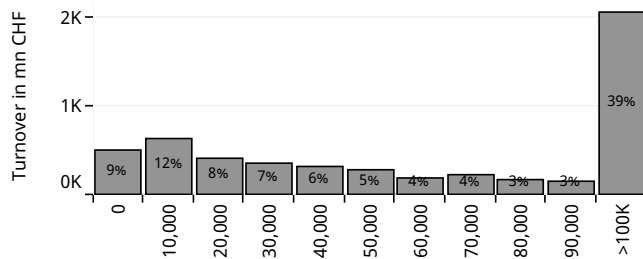
Price improvement

Price improvement in March: **CHF 2,303,035**

Price improvement YTD: **CHF 5,089,267**

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	5,262.5	11,823.0	1,360,563	2,925,850	2.59	2.47
Mid & Small Cap Shares	761.7	1,784.3	942,472	2,163,418	12.37	12.13

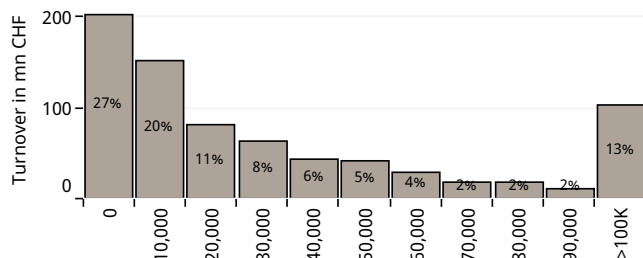
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
DUFY N (DUFN)	44.3
BALOISE N (BALN)	39.2
SIG Group N (SIGN)	37.2
ROCHE I (RO)	35.2
MEYER BURGER N (MBTN)	31.5

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
JULIUS BAER N (BAER)	21. Mar 2023	25.3	33.9%
STRAUMANN N (STM..)	1. Mar 2023	8.5	31.0%
PARTNERS GROUP N ..	2. Mar 2023	10.4	23.2%
GIVAUDAN N (GIVN)	3. Mar 2023	10.6	22.8%
HOLCIM N (HOLN)	29. Mar 2023	18.9	22.7%

Top 5 Mid & Small Cap Shares with highest share of turnover in SwissAtMid

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
UBS GROUP N (UBSG)	727.8
ROCHE GS (ROG)	629.3
NESTLE N (NESN)	513.4
NOVARTIS N (NOVN)	465.0
ZURICH INSURANCE N (ZUR..)	319.2

Instrument	Date	Turnover in mn CHF on date	Share of order book turnover CHF
ZUG ESTATES HOLDI..	10. Mar 2023	0.2	80.5%
VZ HOLDING N (VZN)	27. Mar 2023	0.7	79.5%
O FUSSLI N (OFN)	7. Mar 2023	0.0	78.6%
AEVIS N (AEVS)	7. Mar 2023	0.0	77.8%
VON ROLL I (ROL)	10. Mar 2023	0.0	59.6%



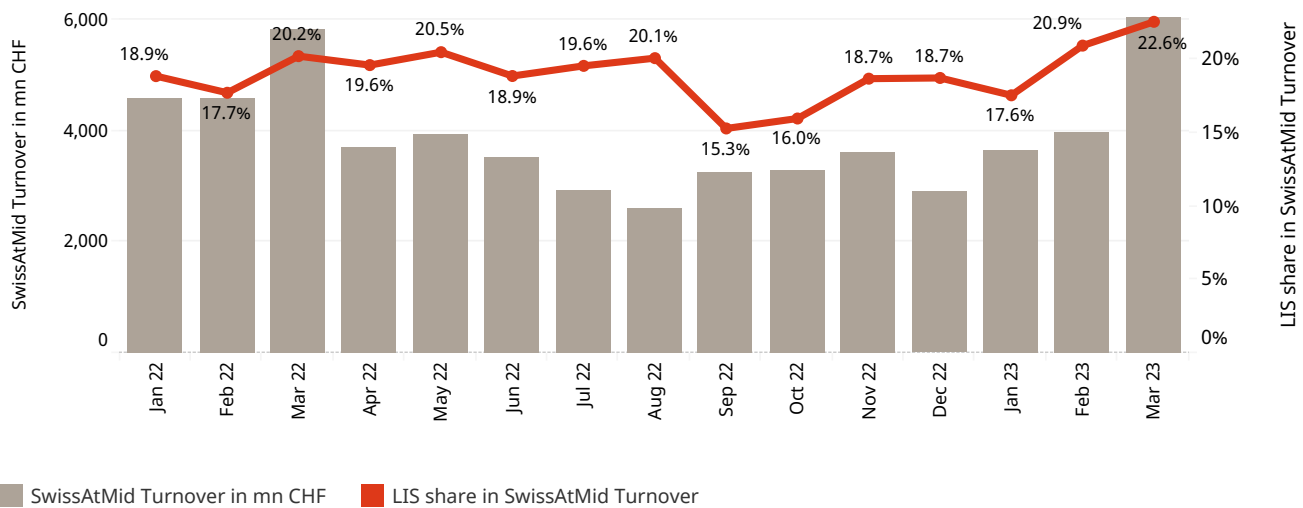
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Large-In-Scale (LIS) activity

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 March: CHF 1,359 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	1,435,822	362,494	3,905,784	1,878,876	26,893,722	25,113,806	51,187,838	146,292,726	1,037,435,731	
Number of trades	168	14	132	138	923	1,082	1,598	2,217	10,095	

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

Instrument	Number of trades	Turnover in mn CHF
ROCHE GS (ROG)	1,390	215.0
UBS GROUP N (UBS..)	1,739	194.2
NOVARTIS N (NOVN)	1,217	110.9
NESTLE N (NESN)	728	109.3
ZURICH INSURANCE..	944	75.7

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
23.03.23 12:37:33	JULIUS BAER N (..	14,733,527	4,771
23.03.23 12:43:12	UBS GROUP N (..	13,662,332	3,791
21.03.23 13:40:12	ROCHE GS (ROG)	10,948,986	1,041
16.03.23 09:04:47	ROCHE GS (ROG)	9,522,998	1,846
21.03.23 14:14:33	ROCHE GS (ROG)	7,683,892	728

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

Instrument	Number of trades	Turnover in mn CHF
BALOISE N (BALN)	440	11.7
ACCELLERON N (ACLN)	791	10.5
BELIMO N (BEAN)	410	8.1
DUFREY N (DUFN)	220	6.9
ROCHE I (RO)	58	5.4

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
29.03.23 15:30:23	BARRY CALLEBA..	2,268,648	2,334
28.03.23 17:18:00	ROCHE I (RO)	1,034,262	385
13.03.23 16:51:30	BOSSARD N (BO..	1,005,032	1,096
22.03.23 15:16:24	BUCHER N (BUC..	959,750	926
13.03.23 14:08:46	MEYER BURGER ..	909,648	1,220