



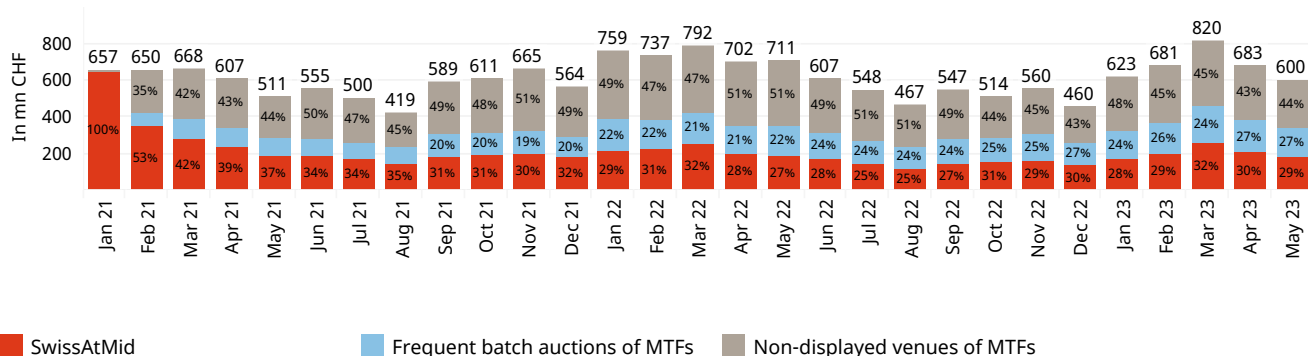
SwissAtMid

Monthly Execution Report, May 2023

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in May: CHF 3,232.90 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

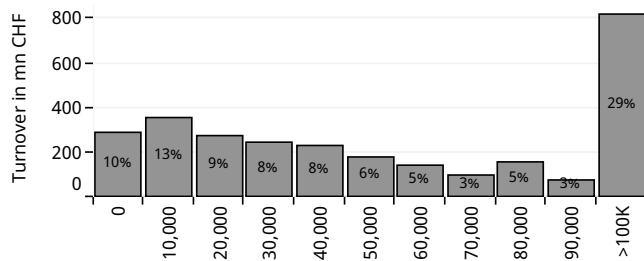
Price improvement

Price improvement in May: **CHF 1,148,139**

Price improvement YTD: **CHF 7,483,712**

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	2,729.2	17,788.4	630,778	4,264,480	2.31	2.40
Mid & Small Cap Shares	503.7	2,779.5	517,361	3,219,232	10.27	11.58

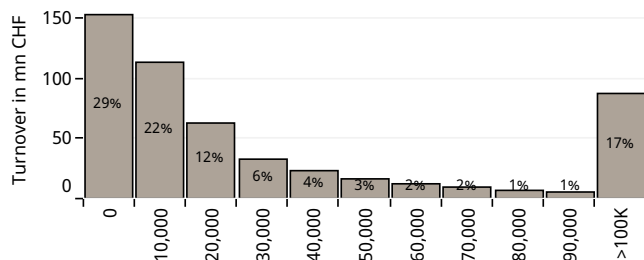
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
DUFY N (DUFN)	37.8
SIG Group N (SIGN)	23.9
MEYER BURGER N (MBTN)	21.8
LINDT PS (LISP)	19.9
CLARIANT N (CLN)	18.8

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
VAT GROUP N (VACN)	24. May 2023	6.0	22.3%
SGS N (SGSN)	15. May 2023	5.1	21.9%
LONZA N (LONN)	16. May 2023	15.6	21.8%
SWISSCOM N (SCMN)	26. May 2023	12.3	21.6%
ABB LTD N (ABBN)	12. May 2023	25.4	21.3%

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
TORNOS N (TOHN)	16. May 2023	0.0	91.8%
COLTENE N (CLTN)	26. May 2023	0.2	82.4%
GMSA N (GMI)	24. May 2023	0.0	80.2%
SF Urban Properties ..	15. May 2023	0.2	72.1%
O FUESSLI N (OFN)	19. May 2023	0.0	68.2%

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
NESTLE N (NESN)	362.4
NOVARTIS N (NOVN)	278.0
ROCHE GS (ROG)	269.3
RICHEMONT N (CFR)	259.4
ZURICH INSURANCE N (ZUR..)	179.1



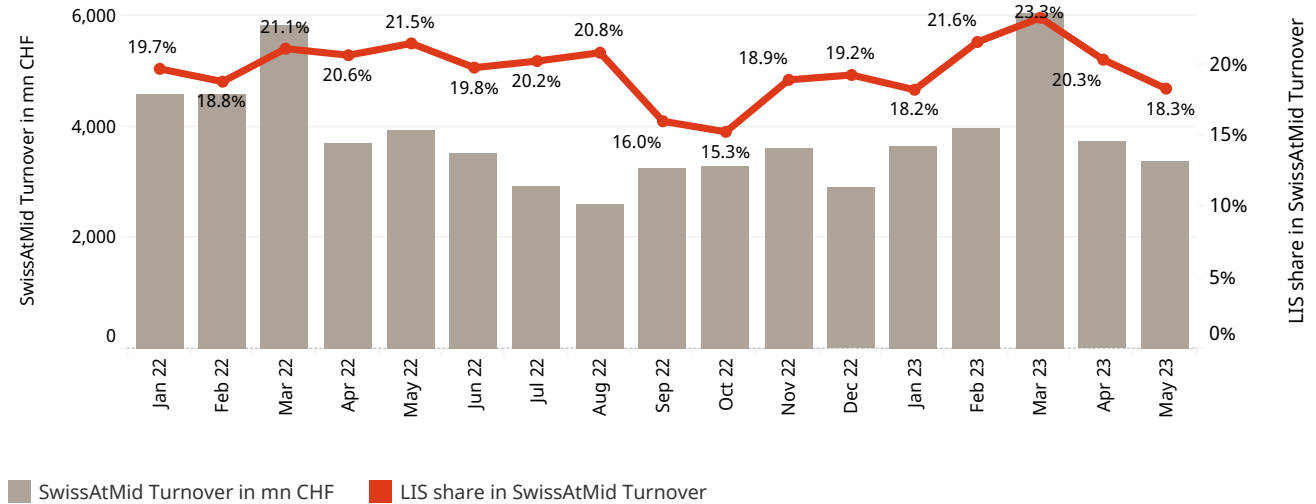
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Large-In-Scale (LIS) activity

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 May: CHF 616.3 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	1,105,521	241,172	961,710	2,119,473	18,113,735	18,527,286	29,298,843	54,679,737	429,036,002	
Number of trades	90	15	83	65	530	773	443	768	5,017	

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

Instrument	Number of trades	Turnover in mn CHF
NESTLE N (NESN)	493	69.2
RICHEMONT N (CFR)	435	66.3
ROCHE GS (ROG)	641	60.5
NOVARTIS N (NOVN)	673	56.6
ABB LTD N (ABBN)	572	35.8

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
24.05.23 14:44:22	NESTLE N (NESN)	5,567,760	990
12.05.23 09:15:14	SONOVA N (SO..)	4,278,458	3,043
30.05.23 12:07:45	NOVARTIS N (N..)	3,952,802	449
31.05.23 16:26:44	ROCHE GS (ROG)	3,272,118	571
03.05.23 16:31:40	NESTLE N (NESN)	3,104,186	535

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

Instrument	Number of trades	Turnover in mn CHF
DUFY N (DUFN)	107	5.4
MEYER BURGER N (MBTN)	96	5.0
GEORG FISCHER N (GF)	155	4.5
BARRY CALLEBAUT N (BARN)	48	4.4
CLARIANT N (CLN)	53	3.8

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
31.05.23 15:13:35	BALOISE N (BAL..)	1,746,875	1,228
23.05.23 16:49:13	SWISS PRIME SIT..	1,404,050	914
31.05.23 16:09:04	BARRY CALLEBA..	1,398,321	753
08.05.23 11:02:59	GEORG FISCHER ..	1,199,563	1,372
17.05.23 13:55:41	LINDT N (LISN)	1,114,000	2,000