



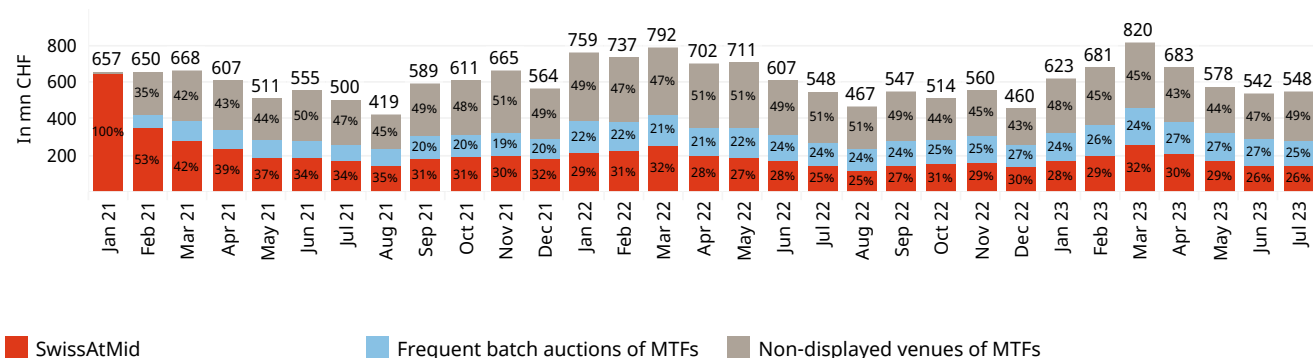
SwissAtMid

Monthly Execution Report, July 2023

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in July: CHF 2,962.83 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

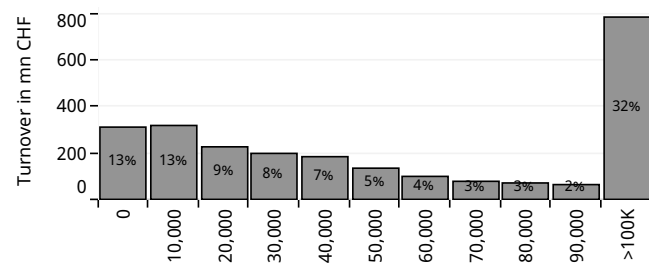
Price improvement

Price improvement in July: **CHF 1,164,985**

Price improvement YTD: **CHF 9,812,372**

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	2,464.7	22,800.6	605,976	5,439,936	2.46	2.39
Mid & Small Cap Shares	498.1	3,819.7	559,008	4,372,435	11.22	11.45

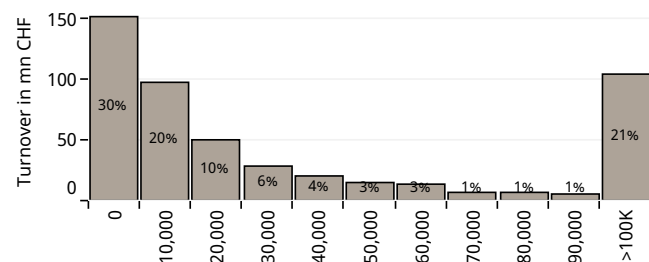
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
BARRY CALLEBAUT N (BARN)	40.2
ACCELLERON N (ACLN)	31.0
DUFY N (DUFN)	25.7
GEORG FISCHER N (GF)	23.4
MEYER BURGER N (MBTN)	18.9

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
PARTNERS GROUP N ..	26. Jul 2023	11.7	28.4%
SGS N (SGSN)	18. Jul 2023	4.1	17.4%
STRAUMANN N (STM..)	26. Jul 2023	3.1	18.8%
SWISSCOM N (SCMN)	25. Jul 2023	5.5	16.7%
ZURICH INSURANCE ..	18. Jul 2023	14.6	17.9%

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
NESTLE N (NESN)	378.9
NOVARTIS N (NOVN)	219.3
RICHEMONT N (CFR)	186.3
ROCHE GS (ROG)	186.3
LONZA N (LONN)	171.7

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
DOTTIKON ES N (DE..)	27. Jul 2023	5.6	89.3%
GMSA N (GMI)	31. Jul 2023	0.0	87.0%
Arundel N (ARON)	3. Jul 2023	0.0	79.0%
LIECHT LANDBK N (L..)	25. Jul 2023	0.8	78.5%
VZ HOLDING N (VZN)	27. Jul 2023	1.4	76.6%



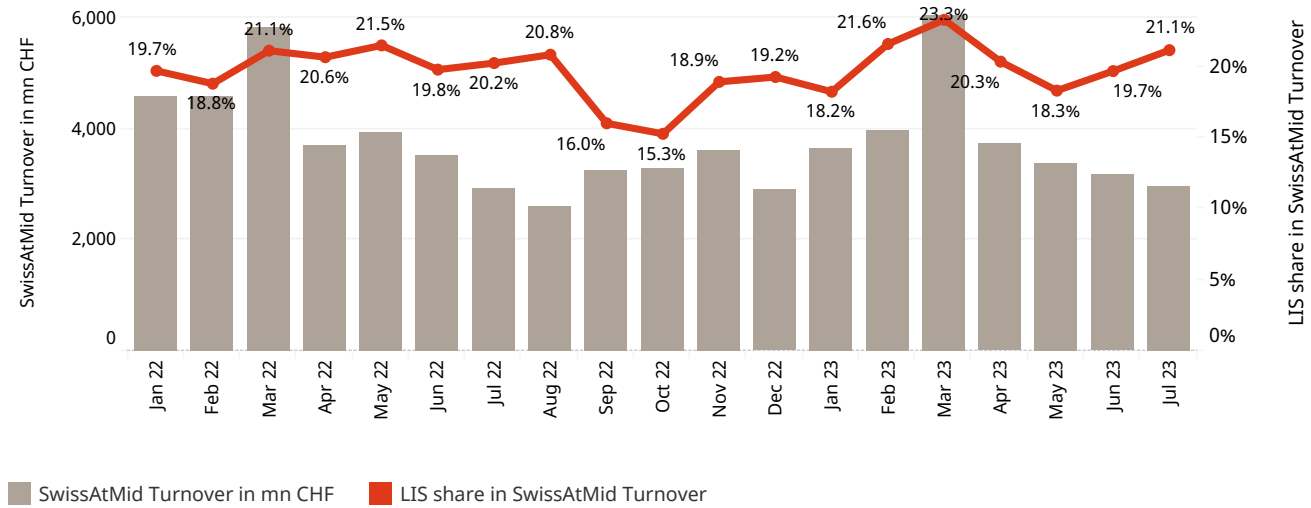
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Large-In-Scale (LIS) activity

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 July: CHF 625.9 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	995,014	77,660	2,006,266	827,512	13,476,968	16,261,261	33,331,110	73,761,912	418,032,156	
Number of trades	92	12	126	71	475	388	475	1,579	3,614	

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

Instrument	Number of trades	Turnover in mn CHF
NESTLE N (NESN)	644	127.0
LONZA N (LONN)	459	46.3
NOVARTIS N (NOVN)	395	41.6
UBS GROUP N (UBS..)	258	33.6
PARTNERS GROUP N..	1,037	29.1

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
27.07.23 09:02:33	NESTLE N (NESN)	3,625,090	1,704
12.07.23 16:55:57	NESTLE N (NESN)	3,461,423	662
03.07.23 11:14:03	RICHEMONT N (..)	3,410,756	1,127
25.07.23 09:33:27	NESTLE N (NESN)	3,203,616	609
19.07.23 09:58:46	ABB LTD N (ABB..)	2,961,188	878

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

Instrument	Number of trades	Turnover in mn CHF
BARRY CALLEBAUT N (BARN)	128	16.5
ACCELLERON N (ACLN)	144	11.7
DOTTIKON ES N (DESN)	40	6.6
SOFTWAREONE N (SWON)	76	6.4
CLARIANT N (CLN)	66	6.3

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
25.07.23 14:17:47	ACCELLERON N (..)	5,173,806	4,571
13.07.23 15:26:14	BARRY CALLEBA..	2,114,698	1,258
13.07.23 09:03:53	BARRY CALLEBA..	1,706,825	4,076
27.07.23 09:09:07	BARRY CALLEBA..	1,414,368	1,728
27.07.23 09:04:11	BARRY CALLEBA..	1,395,508	1,706