



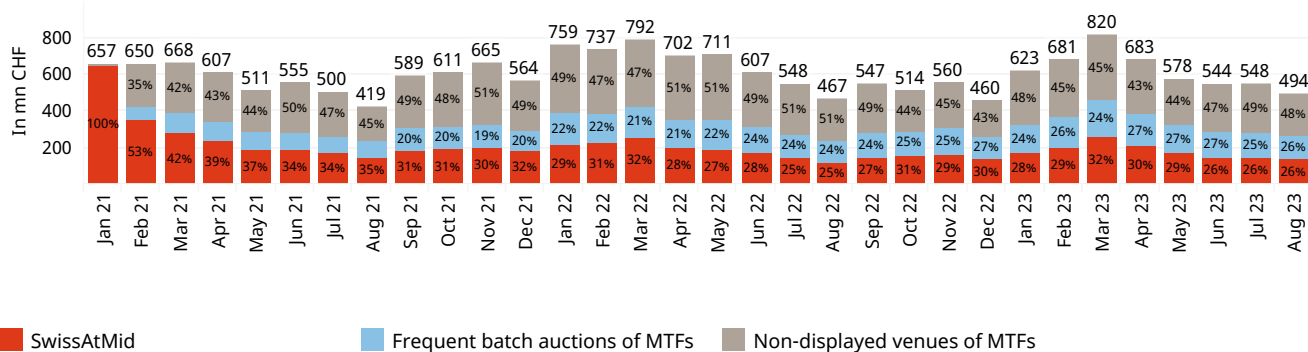
SwissAtMid

Monthly Execution Report, August 2023

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in August: CHF 2,861.24 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

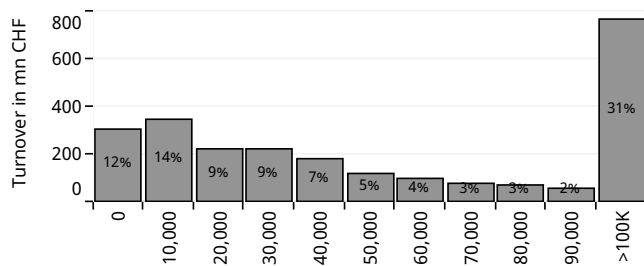
Price improvement

Price improvement in August: **CHF 1,088,440**

Price improvement YTD: **CHF 10,900,811**

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	2,438.4	25,239.0	592,999	6,032,935	2.43	2.39
Mid & Small Cap Shares	422.8	4,242.5	495,441	4,867,876	11.72	11.47

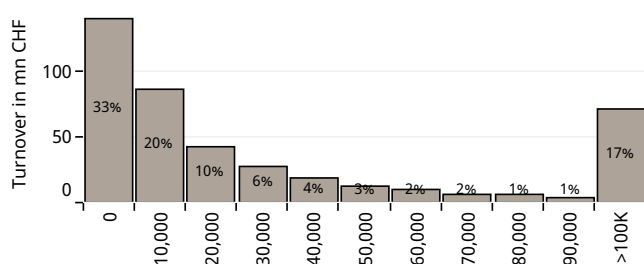
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
ACCELERON N (ACLN)	21.8
TECAN GROUP AG N (TECN)	20.8
BARRY CALLEBAUT N (BARN)	20.5
SIEGFRIED N (SFZN)	19.1
PSP N (PSPN)	16.5

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
SIKA N (SIKA)	22. Aug 2023	26.2	38.8%
HOLCIM N (HOLN)	22. Aug 2023	14.3	27.4%
VAT GROUP N (VACN)	11. Aug 2023	3.5	24.4%
KUEHNE+NAGEL INT ..	22. Aug 2023	7.4	23.1%
SONOVA N (SOON)	11. Aug 2023	5.4	20.5%

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in mn CHF	Instrument	Date	Turnover in mn CHF on date	Share of order book turnover CHF
ROCHE GS (ROG)	348.4	INFICON N (IFCN)	7. Aug 2023	2.3	59.2%
NESTLE N (NESN)	306.7	KUDELSKI I (KUD)	8. Aug 2023	0.0	78.8%
UBS GROUP N (UBSG)	260.6	MIKRON N (MIKN)	10. Aug 2023	0.6	68.4%
NOVARTIS N (NOVN)	198.4	PIERER Mobility AG (..	29. Aug 2023	0.5	65.7%
RICHEMONT N (CFR)	169.8	SULZER N (SUN)	14. Aug 2023	5.1	73.3%



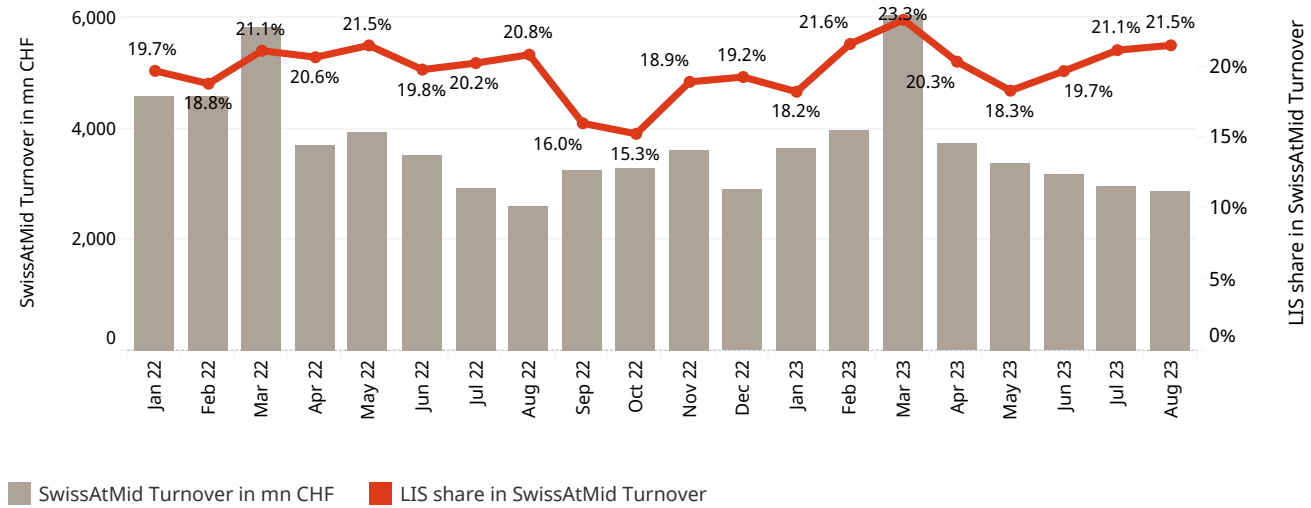
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Large-In-Scale (LIS) activity

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 August: CHF 614.2 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	742,466	318,875	1,949,122	2,239,532	24,008,149	77,396,986	28,771,314	162,577,637	342,523,439
Number of trades	28	17	176	124	857	2,362	987	2,513	3,941

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

Instrument	Number of trades	Turnover in mn CHF
ROCHE GS (ROG)	1,454	107.0
NESTLE N (NESN)	490	70.6
UBS GROUP N (UBS..)	576	61.4
NOVARTIS N (NOVN)	577	39.1
SIKA N (SIKA)	552	31.5

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
09.08.23 12:34:56	GEBERIT N (GEB..)	4,846,429	498
29.08.23 10:00:29	UBS GROUP N (..)	3,854,559	1,770
10.08.23 15:58:33	NESTLE N (NESN)	3,563,773	339
11.08.23 10:03:39	GIVAUDAN N (G..)	3,497,226	1,818
22.08.23 16:43:46	SIKA N (SIKA)	3,371,596	1,376

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

Instrument	Number of trades	Turnover in mn CHF
SIEGFRIED N (SFZN)	159	9.6
SULZER N (SUN)	121	5.5
ACCELLERON N (ACLN)	137	5.3
TECAN GROUP AG N (TECN)	191	4.7
PSP N (PSPN)	209	4.4

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
07.08.23 09:12:29	INFICON N (IFCN)	2,210,455	6,045
02.08.23 10:10:26	CLARIANT N (CL..)	1,098,695	767
30.08.23 16:12:02	FLUGHAFEN ZUE..	972,948	534
03.08.23 14:41:38	DUFREY N (DUFN)	839,482	393
18.08.23 09:44:01	DUFREY N (DUFN)	767,248	576