



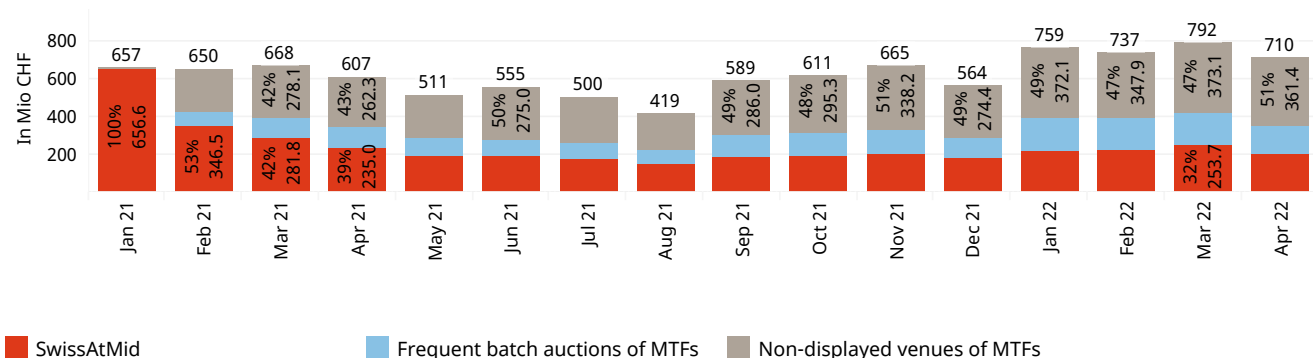
SwissAtMid

Monthly Execution Report, April 2022

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in April: CHF 3,700.73 Mio



Data source: BMLL and SIX

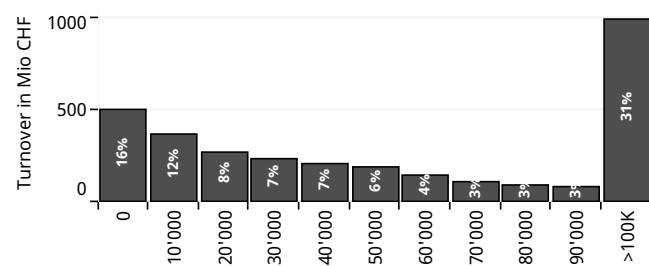
Venue coverage: Aquis, Cboe BXE, Cboe CXE, Cboe UK LIS, Instinet Blockmatch, Liquidnet, Sigma X MTF, SwissAtMid, Turquoise, UBS MTF and Virtu Posit

Price improvement

Price improvement in April: **CHF 1,270,628**

Segment	Turnover in Mio CHF	YTD turnover mio chf	Price improvement in CHF	YTD price improvement in CHF	Price improvement in bps	YTD price improvement in bps
Blue Chip Shares	3,163.2	15,734.7	645,796	3,350,919	2.04	2.13
Mid & Small Cap Shares	537.5	2,946.6	624,832	3,354,567	11.62	11.38

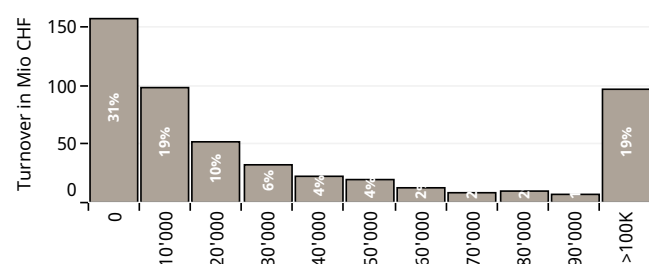
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in Mio CHF
LINDT PS (LISP)	28.9
ZUR ROSE GROUP N (ROSE)	23.3
TECAN GROUP AG N (TECN)	23.3
BARRY CALLEBAUT N (BARN)	19.5
CLARIANT N (CLN)	18.4

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 Mio CHF on date	Share of order book turnover CHF
TEMENOS N (TEMN)	7. Apr 2022	5.6	25.2%
JULIUS BAER N (BAER)	21. Apr 2022	10.5	23.6%
VAT GROUP N (VACN)	19. Apr 2022	4.2	19.9%
SGS N (SGSN)	11. Apr 2022	5.6	17.2%
PARTNERS GROUP N ..	8. Apr 2022	11.6	15.1%

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in Mio CHF
ROCHE GS (ROG)	460.3
NOVARTIS N (NOVN)	449.0
NESTLE N (NESN)	400.9
UBS GROUP N (UBSG)	155.1
ABB LTD N (ABBN)	151.0

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

Instrument	Date	Turnover in Mio CHF on date	Share of order book turnover CHF
GLARNER KB N (GLK..)	7. Apr 2022	0.0	89.7%
VON ROLL I (ROL)	4. Apr 2022	0.0	81.3%
JUNGFRAUBAHN HL..	22. Apr 2022	0.4	79.2%
LEM N (LEHN)	22. Apr 2022	1.0	66.8%
HIAG IMMOBILIEN N..	20. Apr 2022	0.3	62.3%



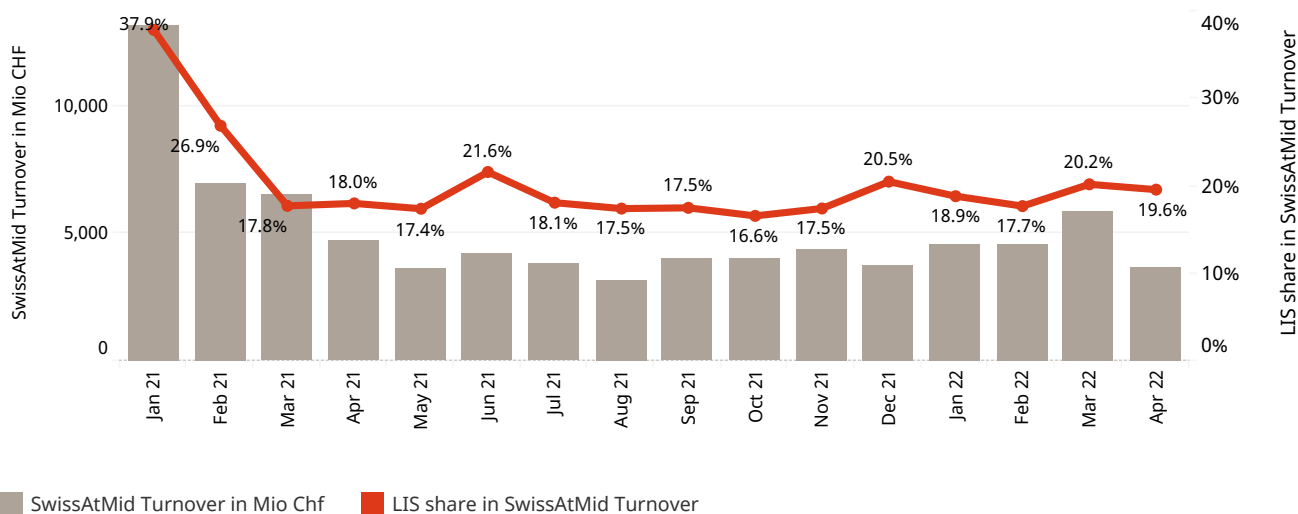
SwissAtMid

Monthly Execution Report, April 2022

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 April: CHF 726.2 Mio



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	505,231	523,189	2,657,993	4,809,006	21,990,985	25,346,067	28,326,924	96,671,770	521,518,080	
Number of trades	102	21	202	409	781	863	531	2,324	5,890	

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

Instrument	Number of trades	Turnover in Mio CHF
ROCHE GS (ROG)	862	132.2
NOVARTIS N (NOVN)	1,260	112.3
NESTLE N (NESN)	612	84.7
ZURICH INSURANCE..	507	25.5
SIKA N (SIKA)	257	24.4

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
08.04.22 09:01:17	ROCHE GS (ROG)	4,358,274	274
20.04.22 15:47:07	NESTLE N (NESN)	4,263,362	349
25.04.22 09:21:46	HOLCIM N (HOL..)	4,006,897	420
19.04.22 14:53:39	ROCHE GS (ROG)	3,765,000	500
20.04.22 15:31:04	ROCHE GS (ROG)	3,740,500	500

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

Instrument	Number of trades	Turnover in Mio CHF
CLARIANT N (CLN)	425	7.7
SFS Group N (SFSN)	61	6.5
ZUR ROSE GROUP N (ROSE)	57	6.4
TECAN GROUP AG N (TECN)	120	4.3
LINDT PS (LISP)	36	4.3

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
01.04.22 13:18:44	ZUR ROSE GROU..	1,114,035	825
01.04.22 13:15:15	ZUR ROSE GROU..	1,091,605	807
27.04.22 16:02:06	CLARIANT N (CL..)	1,042,335	945
05.04.22 15:55:58	ZUR ROSE GROU..	1,020,143	717
05.04.22 15:37:52	SKAN N (SKAN)	1,007,250	750