



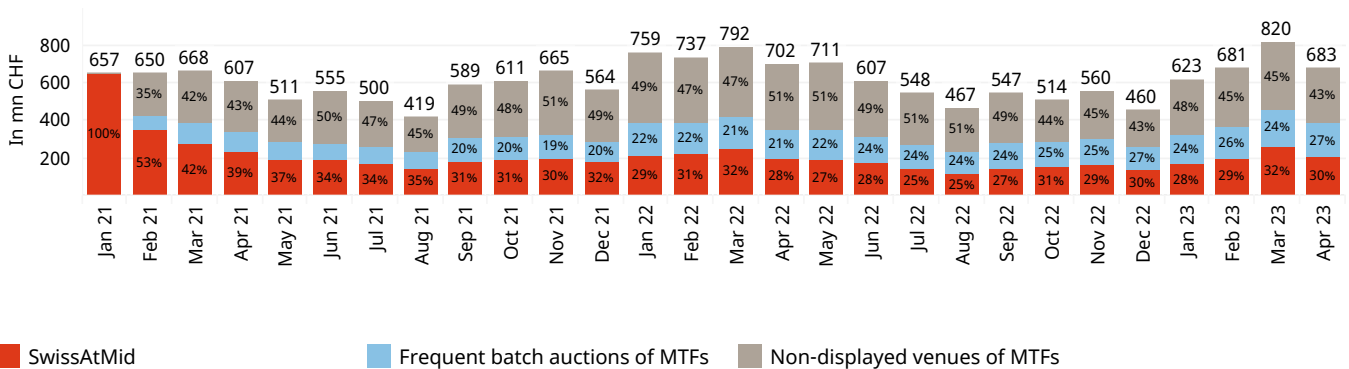
SwissAtMid

Monthly Execution Report, April 2023

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in April: CHF 3,727.74 mn



Data source: BMLL and SIX

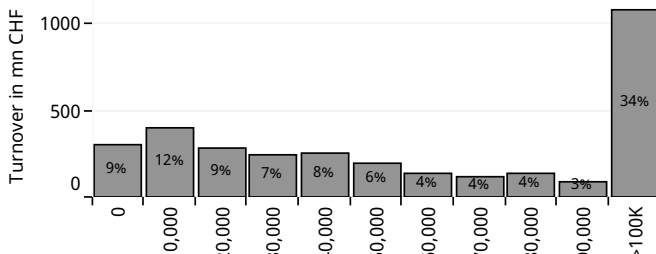
Venue coverage: Aquis, Cboe BXE, Cboe CXE, Cboe UK LIS, Instinet Blockmatch, Liquidnet, Sigma X MTF, SwissAtMid, Turquoise, UBS MTF and Virtu Posit

Price improvement Price improvement in April: **CHF 1,246,306**

Price improvement YTD: **CHF 6,335,574**

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	3,236.1	15,059.1	707,853	3,633,703	2.19	2.41
Mid & Small Cap Shares	491.6	2,275.9	538,453	2,701,871	10.95	11.87

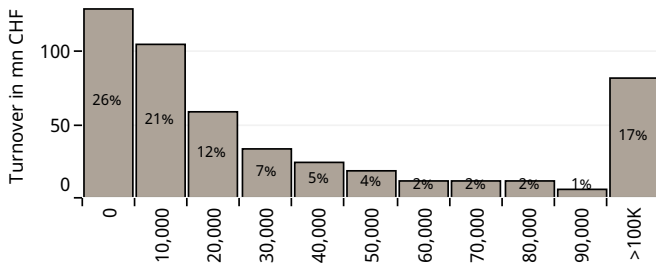
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
BARRY CALLEBAUT N (BARN)	36.9
PSP N (PSPN)	22.3
BALOISE N (BALN)	21.1
DUFRI N (DUFN)	19.9
HELVETIA HOLDING N (HELN)	19.4

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 mn CHF on date	Share of order book turnover CHF
GEBERIT N (GEBN)	25. Apr 2023	19.3	37.1%
CS GROUP N (CSGN)	6. Apr 2023	4.5	24.9%
SCHINDLER PS (SCHP)	5. Apr 2023	7.7	21.8%
SONOVA N (SOON)	20. Apr 2023	5.5	18.3%
JULIUS BAER N (BAER)	12. Apr 2023	7.6	17.0%

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
NOVARTIS N (NOVN)	393.7
NESTLE N (NESN)	369.3
ROCHE GS (ROG)	359.1
ZURICH INSURANCE N (ZUR..)	212.3
UBS GROUP N (UBSG)	209.0

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
GAVAZZI I (GAV)	18. Apr 2023	0.1	93.8%
AEVIS N (AEVS)	11. Apr 2023	0.2	85.8%
MEDARTIS N (MED)	27. Apr 2023	0.3	73.9%
VAUDOISE ASSU N (V..)	26. Apr 2023	1.0	71.2%
TX GROUP N (TXGN)	24. Apr 2023	0.5	63.9%



SwissAtMid

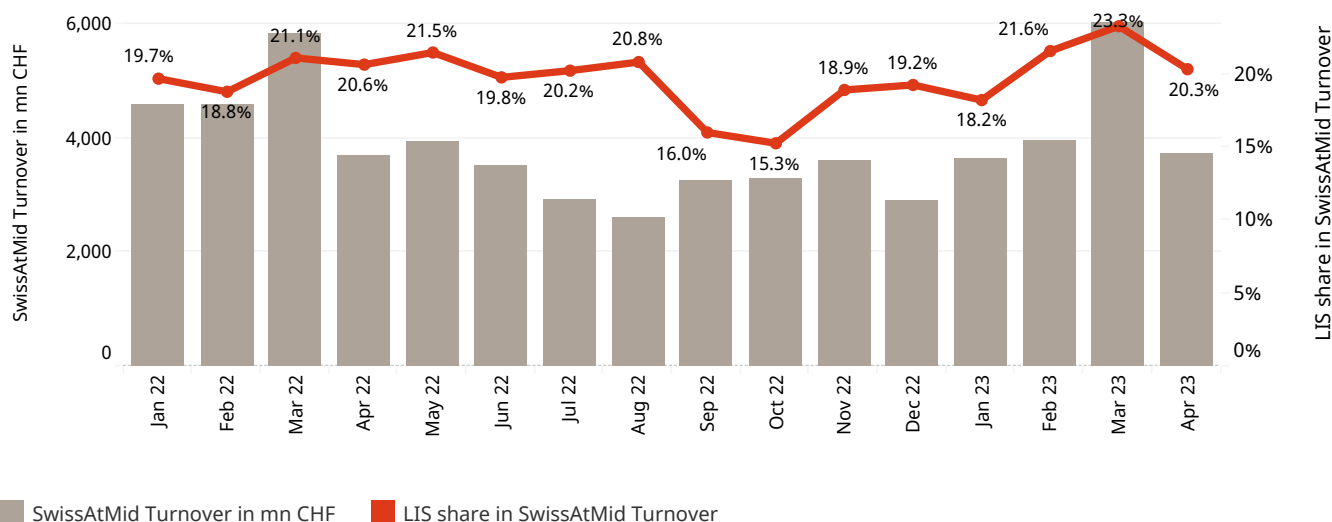
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Large-In-Scale (LIS) activity

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 April: CHF 757.9 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	1,916,363	111,629	3,344,092	2,910,614	19,336,276	10,845,107	40,121,423	50,165,134	568,570,818
Number of trades	133	18	185	150	834	288	481	1,010	5,229

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

Instrument	Number of trades	Turnover in mn CHF
NOVARTIS N (NOVN)	1,235	102.1
NESTLE N (NESN)	533	98.1
ROCHE GS (ROG)	804	88.5
UBS GROUP N (UBS..)	302	49.4
ZURICH INSURANCE..	465	47.4

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
12.04.23 09:01:35	NESTLE N (NESN)	4,708,955	2,085
11.04.23 16:32:02	UBS GROUP N (..)	4,636,659	611
06.04.23 14:58:16	ROCHE GS (ROG)	4,586,858	417
06.04.23 09:15:56	RICHEMONT N (..)	4,358,520	1,534
21.04.23 12:10:06	NESTLE N (NESN)	3,605,185	622

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)	72	16.3
PSP N (PSPN)	57	5.2
LINDT PS (LISP)	31	4.0
HELVETIA HOLDING N (HEL..)	58	2.9
ROCHE I (RO)	107	2.8

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
03.04.23 09:29:45	BARRY CALLEBA..	2,983,273	2,303
05.04.23 16:31:21	BARRY CALLEBA..	1,778,595	2,275
14.04.23 14:02:35	PSP N (PSPN)	1,544,748	1,495
03.04.23 09:44:40	BARRY CALLEBA..	936,285	723
13.04.23 16:56:33	LINDT PS (LISP)	784,800	720