



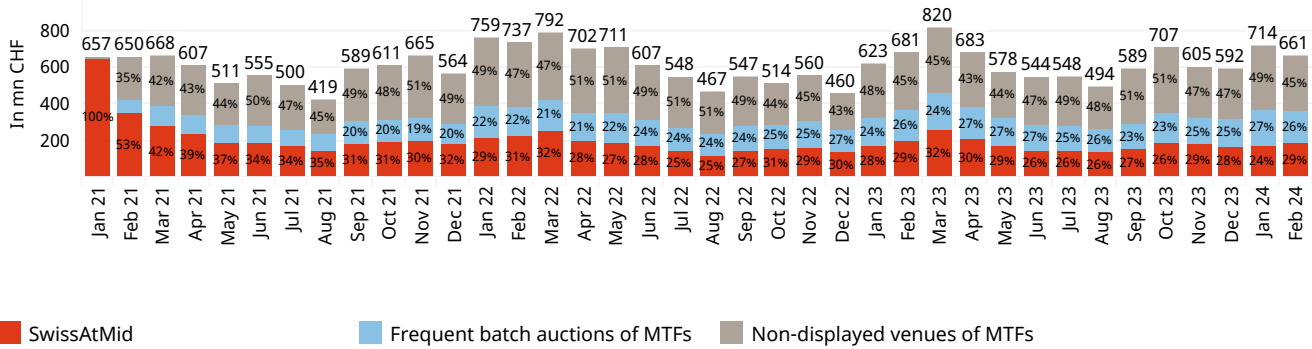
SwissAtMid

Monthly Execution Report, February 2024

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in February: CHF 1,395.39 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

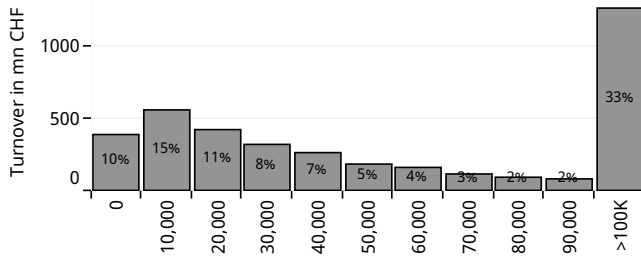
Price improvement

Price improvement in February: CHF 461,635

Price improvement YTD: CHF 1,779,831

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	1,233.0	4,328.8	285,501	1,046,956	2.32	2.42
Mid & Small Cap Shares	162.4	663.6	176,134	732,874	10.85	11.04

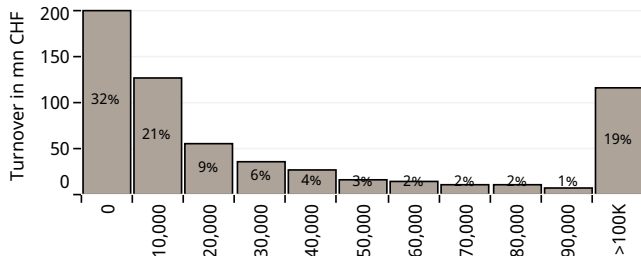
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
TEMENOS N (TEMN)	52.8
ams-OSRAM (AMS)	32.4
ADECCO N (ADEN)	30.1
COMET N (COTN)	23.5
BARRY CALLEBAUT N (BARN)	22.7

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
SONOVA N (SOON)	6. Feb 2024	25.6	36.4%
VAT GROUP N (VACN)	9. Feb 2024	12.3	32.0%
JULIUS BAER N (BAER)	15. Feb 2024	15.2	25.1%
SWATCH GROUP I (U..)	14. Feb 2024	7.3	25.1%
SIG Group N (SIGN)	27. Feb 2024	8.7	23.2%

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
NESTLE N (NESN)	585.1	BELL FOOD GROUP ..	1. Feb 2024	0.9	83.8%
ROCHE GS (ROG)	456.7	dormakaba N (DOKA)	28. Feb 2024	13.6	88.7%
UBS GROUP N (UBSG)	343.2	INA INVEST N (INA)	21. Feb 2024	0.0	66.2%
NOVARTIS N (NOVN)	319.5	MEDACTA GROUP N ..	28. Feb 2024	0.8	68.3%
RICHEMONT N (CFR)	206.7	R&S GROUP N (RSGN)	23. Feb 2024	0.1	66.7%



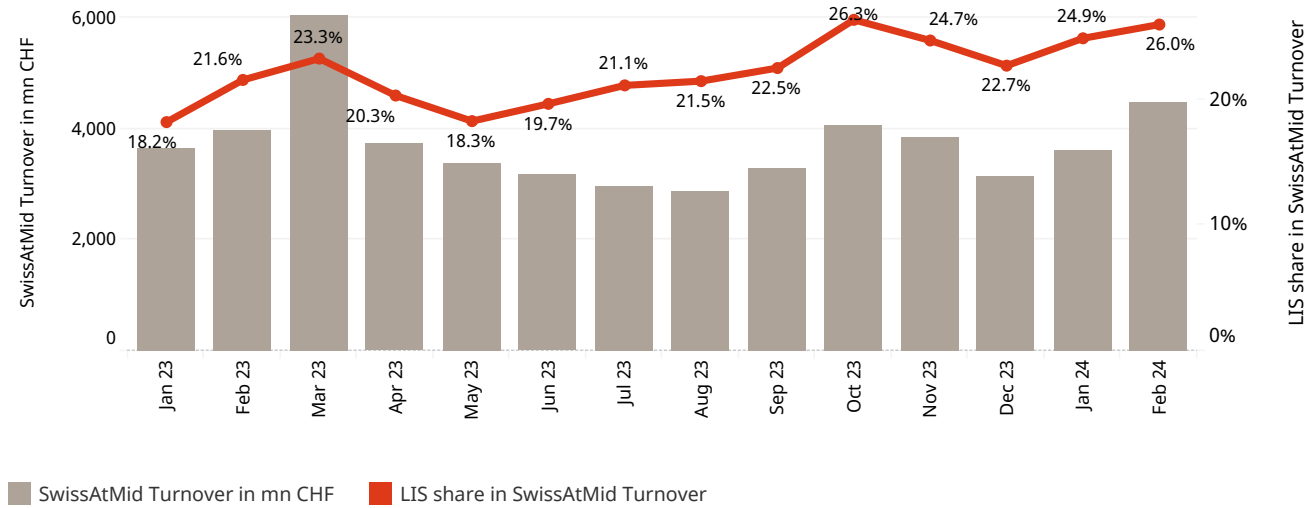
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Large-In-Scale (LIS) activity

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 February: CHF 1,159 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	460,758	716,236	8,659,882	2,281,520	42,871,477	132,821,490	93,725,610	217,734,970	661,681,116	
Number of trades	71	42	826	166	1,597	3,850	1,679	3,513	6,981	

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

Instrument	Number of trades	Turnover in mn CHF
NESTLE N (NESN)	1,499	228.1
ROCHE GS (ROG)	1,496	126.5
UBS GROUP N (UBS..)	981	97.4
NOVARTIS N (NOVN)	1,014	89.9
RICHEMONT N (CFR)	581	49.5

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
06.02.24 12:01:19	NESTLE N (NESN)	8,696,305	439
07.02.24 13:35:13	LONZA N (LONN)	5,922,140	673
07.02.24 09:09:33	ROCHE GS (ROG)	5,763,750	1,250
06.02.24 12:48:38	UBS GROUP N (..)	5,662,703	2,261
02.02.24 10:25:17	NESTLE N (NESN)	4,792,575	484

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

Instrument	Number of trades	Turnover in mn CHF
dormakaba N (DOKA)	34	13.8
TEMENOS N (TEMN)	489	9.9
SIEGFRIED N (SFZN)	50	9.2
ADECCO N (ADEN)	99	8.2
COMET N (COTN)	147	7.7

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
05.02.24 14:16:15	BARRY CALLEBA..	772,800	600
08.02.24 12:37:33	BALOISE N (BAL..)	658,190	474
07.02.24 16:58:52	SWATCH GROUP ..	602,253	388
06.02.24 10:39:37	AVOLTA N (AVOL)	472,060	269
05.02.24 14:38:22	FLUGHAFEN ZUE..	459,250	250