



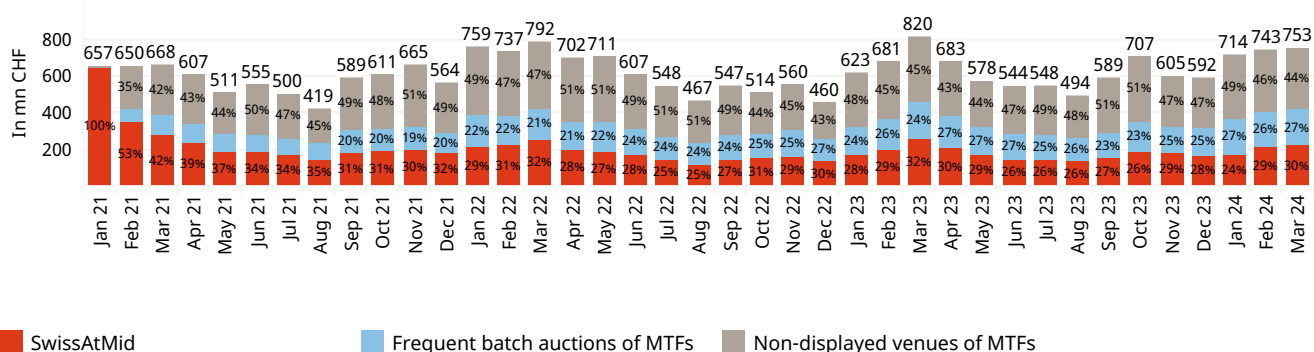
SwissAtMid

Monthly Execution Report, March 2024

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in March: CHF 4,464.88 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

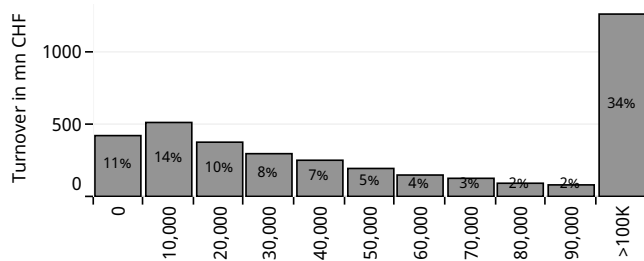
Price improvement

Price improvement in March: **CHF 1,646,374**

Price improvement YTD: **CHF 4,618,586**

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	3,747.1	10,684.8	851,562	2,495,790	2.27	2.34
Mid & Small Cap Shares	717.8	1,840.6	794,813	2,122,795	11.07	11.53

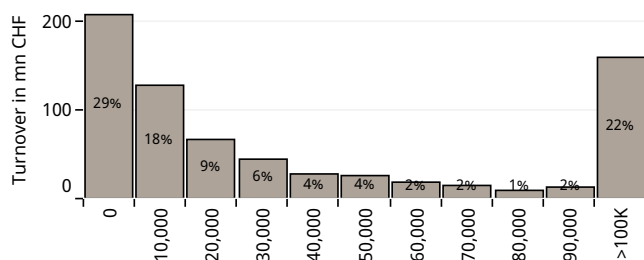
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
Galderma Group N (GALD)	121.9
ADECCO N (ADEN)	27.7
BARRY CALLEBAUT N (BARN)	26.3
BKW N (BKW)	23.2
CLARIANT N (CLN)	22.8

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
SGS N (SGSN)	1. Mar 2024	11.0	34.4%
PARTNERS GROUP N ..	11. Mar 2024	14.2	25.2%
SONOVA N (SOON)	21. Mar 2024	9.6	23.5%
NESTLE N (NESN)	7. Mar 2024	80.7	22.3%
ALCON N (ALC)	21. Mar 2024	16.3	21.8%

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)	563.8	ALPINE SELECT N (AL..	18. Mar 2024	0.0	70.8%
ROCHE GS (ROG)	377.7	dormakaba N (DOKA)	18. Mar 2024	4.2	71.2%
NOVARTIS N (NOVN)	262.4	Fundamenta Real Est..	5. Mar 2024	0.3	89.8%
RICHEMONT N (CFR)	259.5	HIAG IMMOBILIEN N..	5. Mar 2024	1.3	70.0%
UBS GROUP N (UBSG)	204.5	INVESTIS N (IREN)	5. Mar 2024	0.5	89.9%



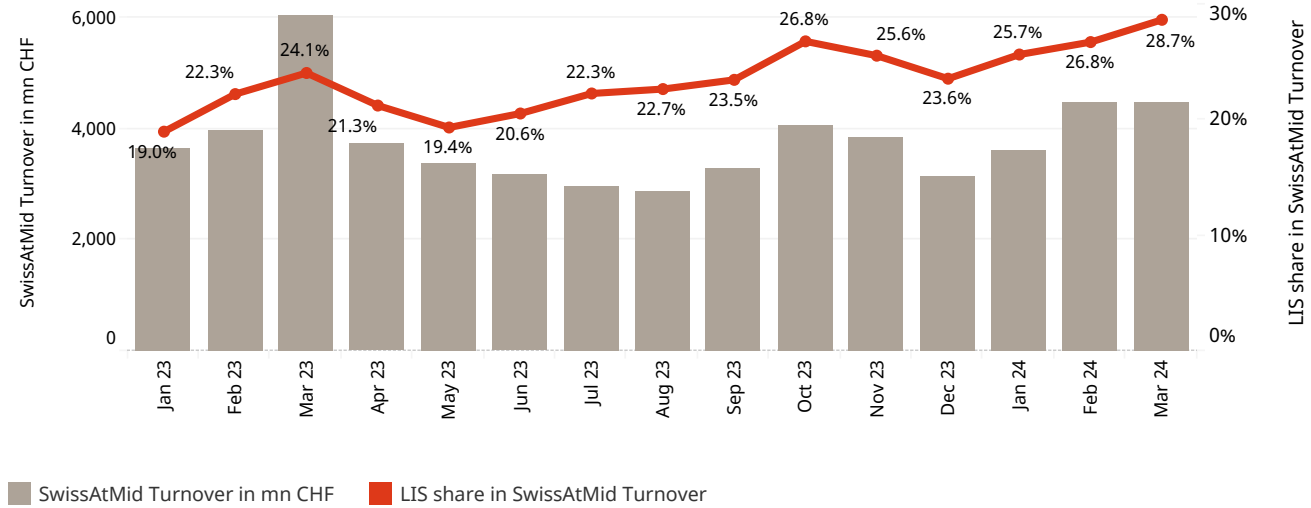
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Large-In-Scale (LIS) activity

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 March: CHF 1,281 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	742,100	120,092	7,202,293	2,425,426	34,154,784	109,331,859	86,972,019	236,865,588	619,651,499	
Number of trades	113	22	468	117	2,185	3,655	1,653	3,723	5,618	

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

Instrument	Number of trades	Turnover in mn CHF
NESTLE N (NESN)	1,936	258.0
ROCHE GS (ROG)	810	109.6
RICHEMONT N (CFR)	742	82.0
NOVARTIS N (NOVN)	638	59.3
ZURICH INSURANCE..	704	58.3

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
08.03.24 09:16:51	NESTLE N (NESN)	14,415,782	1,542
11.03.24 12:07:49	NESTLE N (NESN)	12,233,818	1,301
07.03.24 12:09:06	NESTLE N (NESN)	7,973,583	430
27.03.24 14:31:29	NESTLE N (NESN)	7,873,273	821
27.03.24 09:43:04	NESTLE N (NESN)	6,206,408	647

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

Instrument	Number of trades	Turnover in mn CHF
Galderma Group N (GALD)	2,072	115
BARRY CALLEBAUT N (BARN)	240	9
SFS Group N (SFSN)	987	8
TECAN GROUP AG N (TECN)	56	6
BKW N (BKW)	324	6

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
25.03.24 09:53:14	Galderma Group..	2,199,470	4,797
18.03.24 16:47:54	dormakaba N (D..	1,762,841	2,901
22.03.24 09:50:49	SIEGFRIED N (SF..	1,661,580	1,836
22.03.24 09:15:36	Galderma Group..	1,548,817	129
22.03.24 14:43:02	Galderma Group..	1,500,441	490