



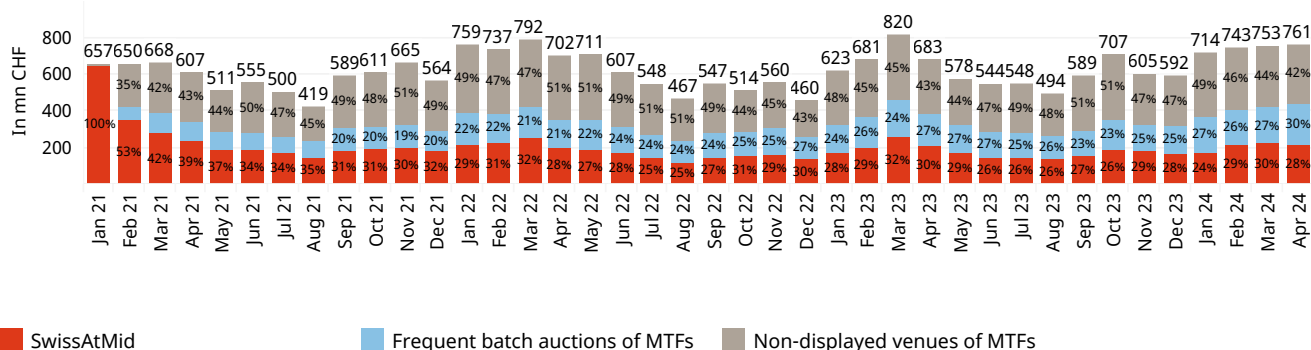
SwissAtMid

Monthly Execution Report, April 2024

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in April: CHF 4,318.02 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

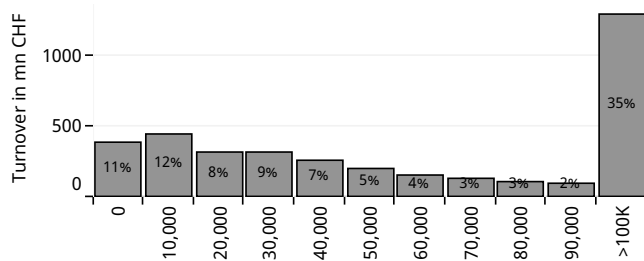
Price improvement

Price improvement in April: **CHF 1,716,993**

Price improvement YTD: **CHF 6,335,579**

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	3,680.0	14,364.9	967,271	3,463,062	2.63	2.41
Mid & Small Cap Shares	638.0	2,478.6	749,721	2,872,517	11.75	11.59

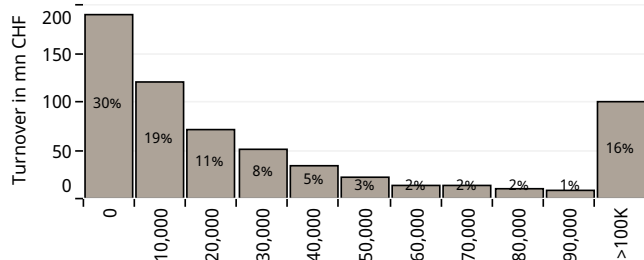
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
ADECCO N (ADEN)	45.0
BARRY CALLEBAUT N (BARN)	42.0
Galderma Group N (GALD)	35.4
PSP N (PSPN)	31.5
BALOISE N (BALN)	29.1

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
SANDOZ GROUP N (..)	8. Apr 2024	9.1	23.8%
VAT GROUP N (VACN)	4. Apr 2024	3.9	22.2%
GIVAUDAN N (GIVN)	15. Apr 2024	17.4	22.2%
SCHINDLER PS (SCHP)	10. Apr 2024	5.3	21.7%
SIG Group N (SIGN)	15. Apr 2024	5.0	21.5%

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
EDISUN POWER EUR..	26. Apr 2024	0.0	100.0%
ENERGIEDIENST N (E..)	26. Apr 2024	0.0	100.0%
INVESTIS N (IREN)	15. Apr 2024	0.1	79.9%
SF Urban Properties ..	23. Apr 2024	0.1	74.5%
VZ HOLDING N (VZN)	24. Apr 2024	1.6	73.0%

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
NESTLE N (NESN)	563.5
ROCHE GS (ROG)	401.9
NOVARTIS N (NOVN)	333.8
UBS GROUP N (UBSG)	224.7
RICHEMONT N (CFR)	190.3



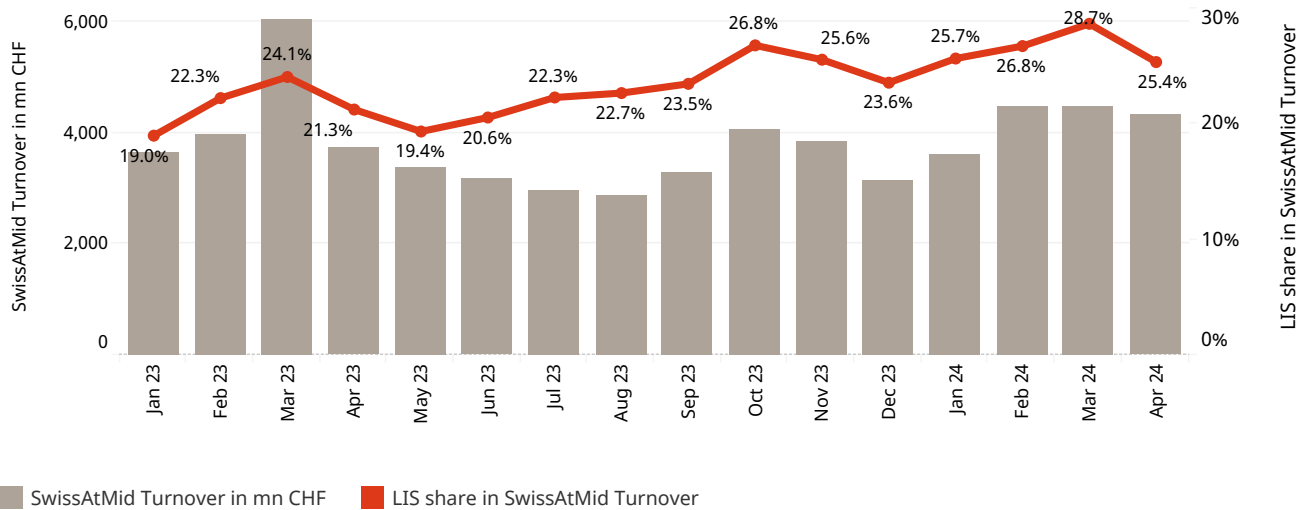
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Large-In-Scale (LIS) activity

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 April: CHF 1,096 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	413,268	234,904	3,797,632	4,692,853	27,379,969	116,258,197	30,663,634	237,136,814	578,912,895	
Number of trades	52	44	288	174	2,202	4,206	595	3,699	4,554	

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

Instrument	Number of trades	Turnover in mn CHF
NESTLE N (NESN)	1,357	188.7
ROCHE GS (ROG)	734	112.2
NOVARTIS N (NOVN)	841	80.0
UBS GROUP N (UBS..)	383	63.1
RICHEMONT N (CFR)	204	53.3

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
25.04.24 16:05:54	NESTLE N (NESN)	7,522,844	1,652
12.04.24 16:42:08	ZURICH INSURA..	6,473,085	1,430
12.04.24 16:38:33	UBS GROUP N (..	5,276,000	2,000
30.04.24 11:12:29	NESTLE N (NESN)	5,234,658	1,131
19.04.24 09:01:54	ZURICH INSURA..	4,573,072	3,093

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)	750	32
PSP N (PSPN)	1,058	13
SWISS PRIME SITE N (SPSN)	1,223	11
BARRY CALLEBAUT N (BARN)	200	9
ADECCO N (ADEN)	93	6

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
08.04.24 10:16:37	ACCELLERON N (..	1,085,019	941
08.04.24 12:56:22	Galderma Group..	964,992	2,262
24.04.24 12:35:34	Galderma Group..	835,712	2,414
24.04.24 12:23:27	VZ HOLDING N (..	823,152	1,559
08.04.24 14:53:53	CLARIANT N (CL..	821,476	636