



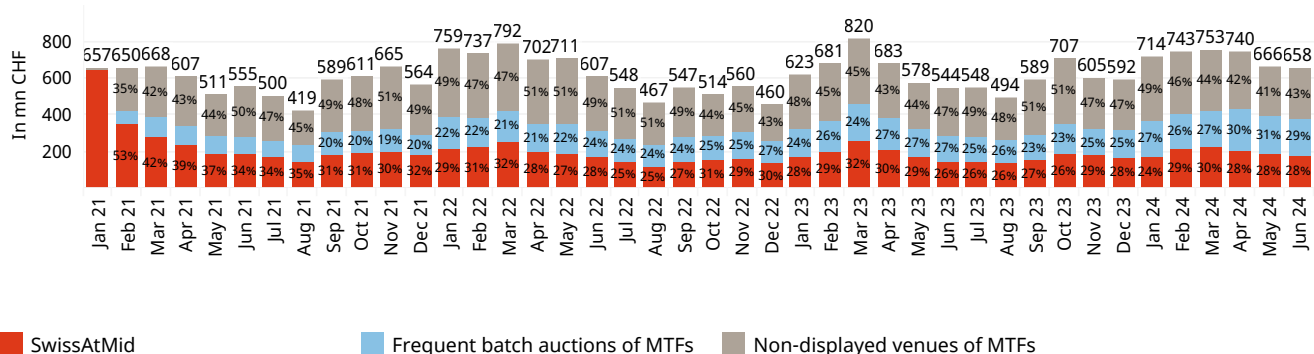
SwissAtMid

Monthly Execution Report, June 2024

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in June: CHF 3,667.22 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

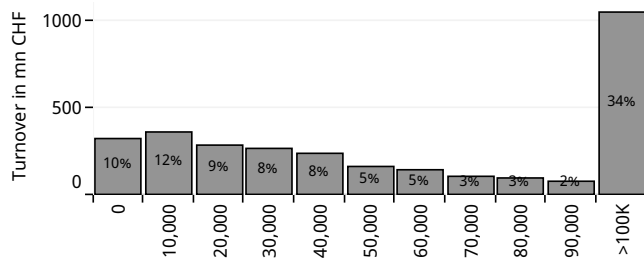
Price improvement

Price improvement in June: **CHF 1,450,094**

Price improvement YTD: **CHF 9,415,755**

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	3,102.5	20,732.9	781,927	5,123,937	2.52	2.47
Mid & Small Cap Shares	564.7	3,676.1	668,167	4,291,818	11.83	11.67

Turnover distribution in Blue Chip Shares by trade size bucket



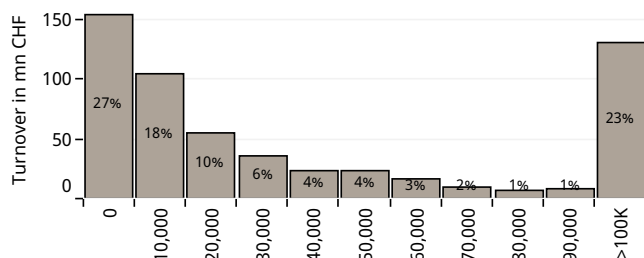
Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
BARRY CALLEBAUT N (BARN)	42.6
BALOISE N (BALN)	35.1
TEMENOS N (TEMN)	30.1
EMS-CHEMIE N (EMSN)	27.6
SWISSQUOTE N (SQN)	26.0

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)	26. Jun 2024	15.5	37.6%
SCHINDLER PS (SCHP)	27. Jun 2024	8.9	30.9%
HOLCIM N (HOLN)	27. Jun 2024	29.8	30.0%
LINDT PS (LISP)	3. Jun 2024	4.6	23.8%
KUEHNE+NAGEL INT ..	25. Jun 2024	8.4	22.5%

Turnover distribution in Mid & Small Cap Shares by trade size bucket



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
FEINTOOL N (FTON)	19. Jun 2024	0.2	68.7%
IDORSIA N (IDIA)	3. Jun 2024	2.4	59.7%
MEDACTA GROUP N ..	13. Jun 2024	0.9	57.6%
NATURENERGIE N (N..)	3. Jun 2024	0.0	98.9%
R&S GROUP N (RSGN)	26. Jun 2024	0.4	75.1%

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
NESTLE N (NESN)	389.2
ROCHE GS (ROG)	345.1
NOVARTIS N (NOVN)	284.9
HOLCIM N (HOLN)	207.7
RICHEMONT N (CFR)	207.3



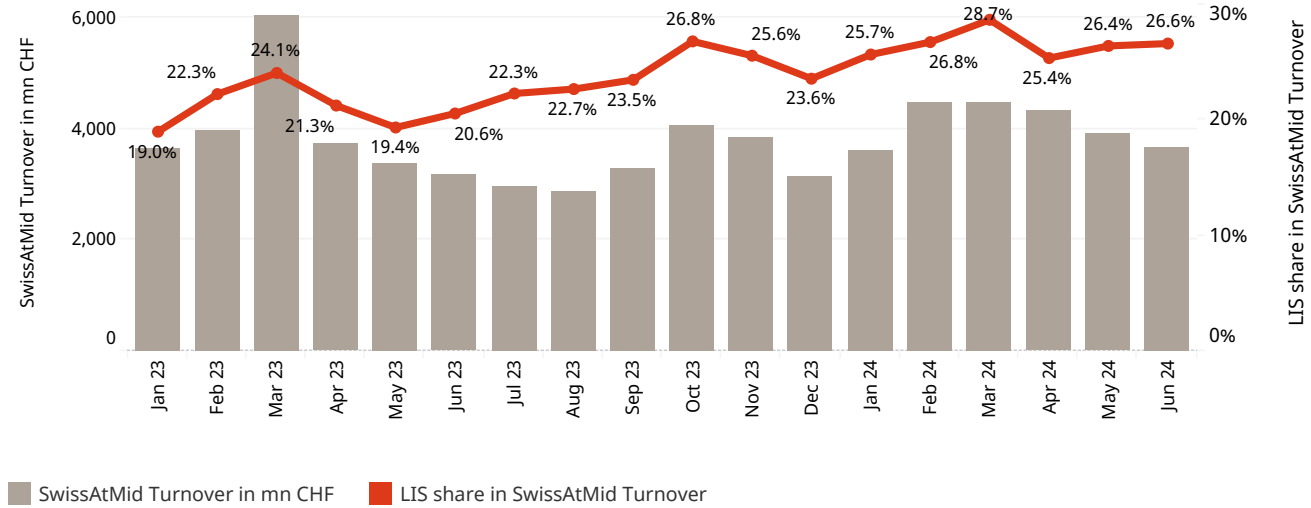
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Large-In-Scale (LIS) activity

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 June: CHF 976.5 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	1,330,402	832,268	3,967,237	3,361,479	22,142,628	147,533,461	46,158,963	268,005,557	423,254,452	
Number of trades	131	45	671	106	974	5,021	1,154	4,721	3,028	

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

Instrument	Number of trades	Turnover in mn CHF
NESTLE N (NESN)	635	104.1
NOVARTIS N (NOVN)	721	97.0
ROCHE GS (ROG)	482	81.6
HOLCIM N (HOLN)	1,605	75.4
RICHEMONT N (CFR)	374	55.8

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
26.06.24 15:35:46	GEBERIT N (GEB..)	9,277,601	1,724
18.06.24 14:14:57	SANDOZ GROU..	5,887,783	2,759
05.06.24 11:23:33	ROCHE GS (ROG)	5,868,241	1,236
05.06.24 16:00:36	SIKA N (SIKA)	5,436,895	2,009
07.06.24 09:07:47	NESTLE N (NESN)	4,739,875	1,444

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)	278	21
BALOISE N (BALN)	446	19
EMS-CHEMIE N (EMSN)	1,227	16
Galderma Group N (GALD)	600	15
SWISSQUOTE N (SQN)	783	10

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
24.06.24 16:23:51	BARRY CALLEBA..	3,986,028	2,526
28.06.24 09:57:43	EMS-CHEMIE N (..	2,217,750	3,750
04.06.24 11:32:08	BARRY CALLEBA..	2,047,935	1,317
03.06.24 13:25:08	BALOISE N (BAL..	1,541,000	1,000
03.06.24 16:59:20	BALOISE N (BAL..	1,234,800	400