



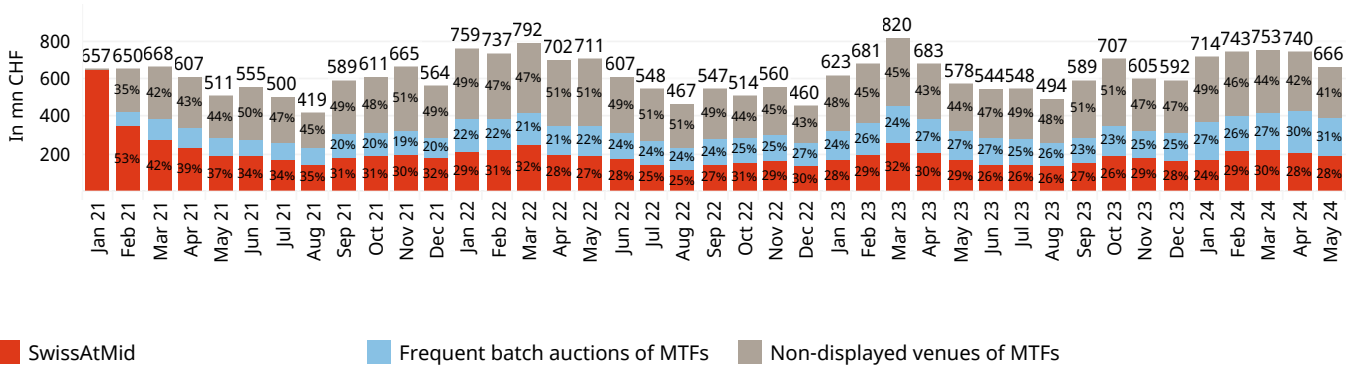
SwissAtMid

Monthly Execution Report, May 2024

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in May: CHF 3,898.32 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

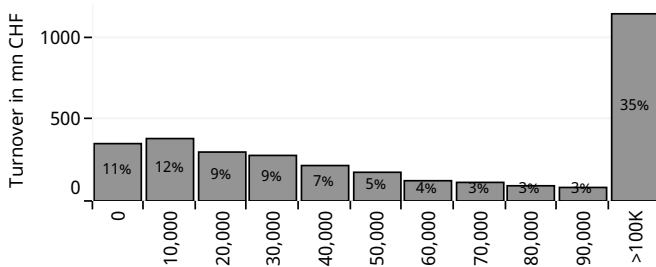
Price improvement

Price improvement in May: **CHF 1,630,082**

Price improvement YTD: **CHF 7,965,661**

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	3,265.5	17,630.4	878,948	4,342,010	2.69	2.46
Mid & Small Cap Shares	632.8	3,111.4	751,134	3,623,651	11.87	11.65

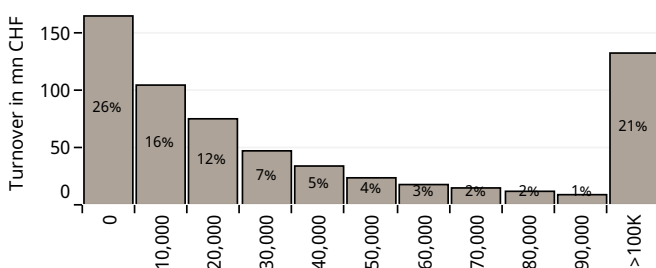
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
BALOISE N (BALN)	55.3
BARRY CALLEBAUT N (BARN)	53.1
TEMENOS N (TEMN)	35.0
Galderma Group N (GALD)	33.8
ADECCO N (ADEN)	31.3

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
ROCHE I (RO)	27. May 2024	4.9	28.7%
SGS N (SGSN)	15. May 2024	9.8	25.2%
STRAUMANN N (STM..)	6. May 2024	8.8	23.0%
SWATCH GROUP I (U..)	8. May 2024	5.0	22.8%
HOLCIM N (HOLN)	23. May 2024	16.6	22.8%

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
NATURENERGIE N (N..)	30. May 2024	0.0	96.1%
VARIA US PROPETIE..	17. May 2024	0.1	91.4%
EDISUN POWER EUR..	14. May 2024	0.0	78.7%
INVESTIS N (IREN)	10. May 2024	0.1	76.2%
ALUFLEXPAC N (AFP)	21. May 2024	0.1	68.9%

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
ROCHE GS (ROG)	463.1
NESTLE N (NESN)	389.1
UBS GROUP N (UBSG)	270.5
NOVARTIS N (NOVN)	235.6
ABB LTD N (ABBN)	181.3



SwissAtMid

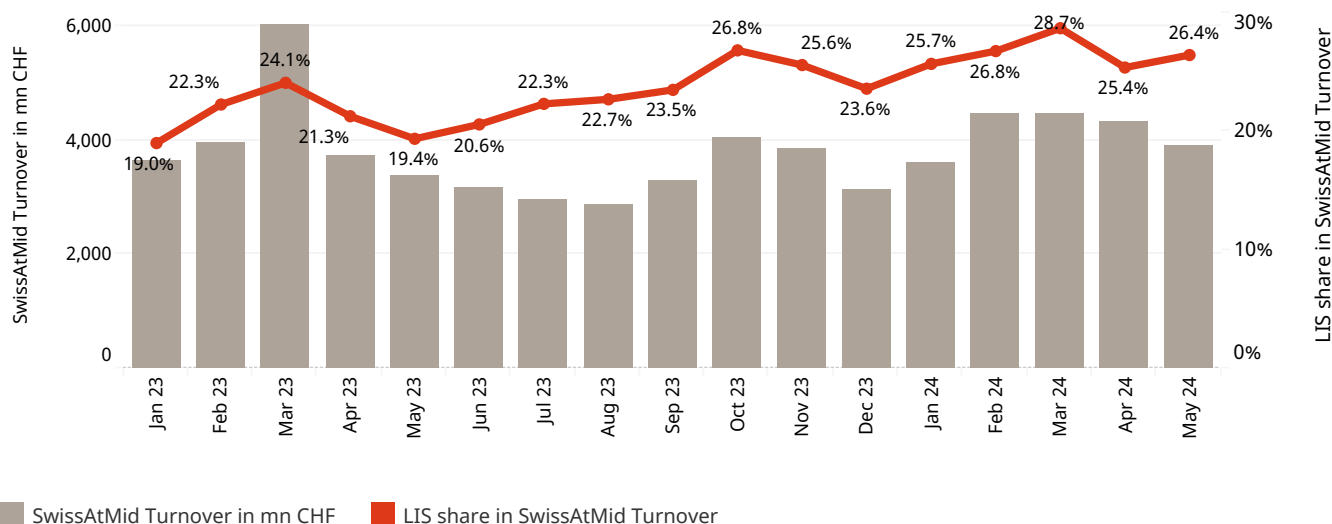
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Large-In-Scale (LIS) activity

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 May: CHF 1,030 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	1,741,187	1,777,964	4,081,267	2,901,941	37,992,455	140,170,514	42,449,896	225,161,507	484,359,005
Number of trades	156	69	301	267	1,768	2,770	607	3,416	3,187

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

Instrument	Number of trades	Turnover in mn CHF
ROCHE GS (ROG)	663	148.0
NESTLE N (NESN)	706	106.4
UBS GROUP N (UBS..)	554	83.1
NOVARTIS N (NOVN)	625	72.9
LONZA N (LONN)	519	45.1

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
21.05.24 09:13:50	ROCHE GS (ROG)	13,469,148	5,676
21.05.24 09:42:15	ROCHE GS (ROG)	8,918,172	1,885
16.05.24 09:32:38	NESTLE N (NESN)	8,424,234	1,768
06.05.24 09:28:44	RICHEMONT N (..)	6,654,487	2,523
03.05.24 14:36:05	UBS GROUP N (..)	6,133,750	1,250

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

Instrument	Number of trades	Turnover in mn CHF
BALOISE N (BALN)	351	31
Galderma Group N (GALD)	1,110	28
BARRY CALLEBAUT N (BARN)	305	20
TEMENOS N (TEMN)	247	14
BUCHER N (BUCN)	480	6

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
30.05.24 09:32:11	EMS-CHEMIE N (..)	2,374,684	3,994
31.05.24 16:49:36	BARRY CALLEBA..	1,544,000	1,000
31.05.24 16:48:25	BARRY CALLEBA..	1,542,456	999
31.05.24 16:39:23	BARRY CALLEBA..	1,539,000	1,000
31.05.24 16:46:56	BARRY CALLEBA..	1,527,016	989