



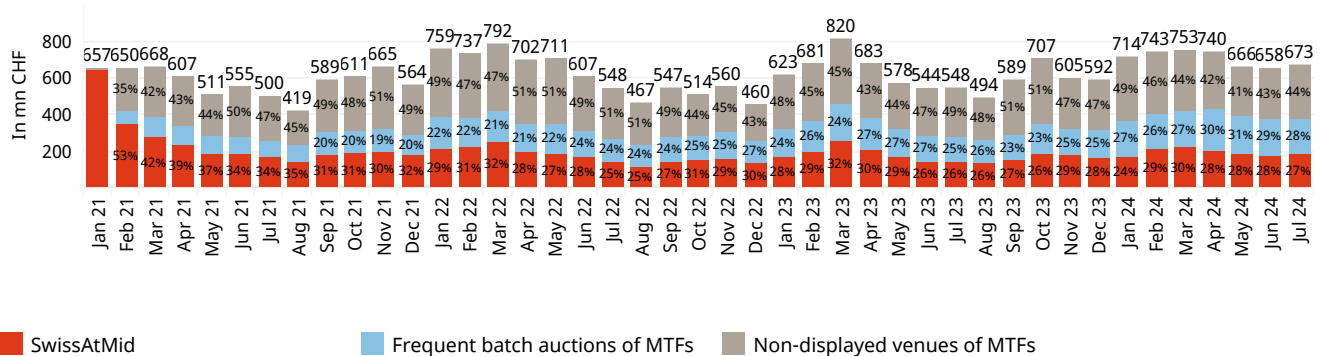
SwissAtMid

Monthly Execution Report, July 2024

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in July: CHF 4,444.65 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

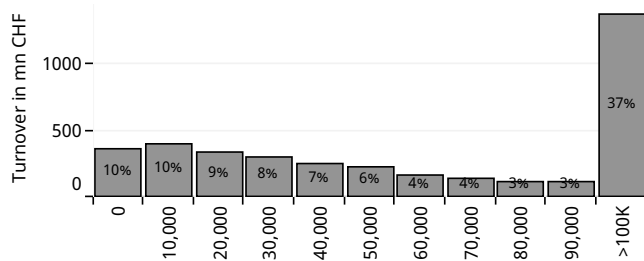
Price improvement

Price improvement in July: **CHF 1,867,686**

Price improvement YTD: **CHF 11,283,442**

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	3,756.1	24,489.0	1,018,607	6,142,543	2.71	2.51
Mid & Small Cap Shares	688.6	4,364.7	849,080	5,140,898	12.33	11.78

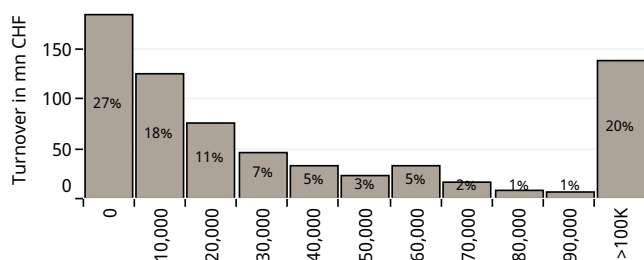
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
BALOISE N (BALN)	59.6
TEMENOS N (TEMN)	54.6
ADECCO N (ADEN)	39.3
BARRY CALLEBAUT N (BARN)	39.1
Galderma Group N (GALD)	30.3

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
SIKA N (SIKA)	4. Jul 2024	24.7	35.5%
PARTNERS GROUP N ..	26. Jul 2024	18.2	30.0%
SANDOZ GROUP N (..	30. Jul 2024	11.3	25.9%
GIVAUDAN N (GIVN)	17. Jul 2024	19.2	25.9%
JULIUS BAER N (BAER)	19. Jul 2024	4.0	25.2%

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
ROCHE GS (ROG)	618.1	AEVIS N (AEVS)	26. Jul 2024	0.2	86.5%
NESTLE N (NESN)	554.0	EDISUN POWER EUR..	26. Jul 2024	0.0	85.5%
NOVARTIS N (NOVN)	398.3	KLINGELNBERG N (K..	17. Jul 2024	0.0	84.6%
RICHEMONT N (CFR)	202.5	MEDARTIS N (MED)	29. Jul 2024	0.3	98.6%
ABB LTD N (ABBN)	181.8	PLAZZA N (PLAN)	4. Jul 2024	0.0	77.3%

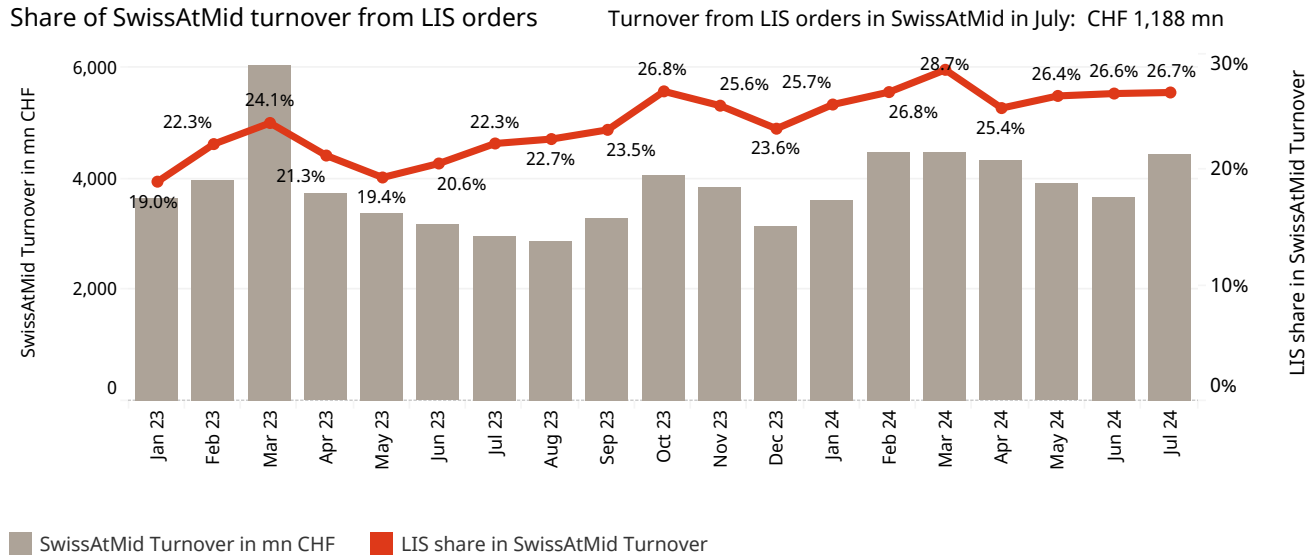


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Large-In-Scale (LIS) activity

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.



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	1,424,779	211,373	3,727,288	3,213,785	42,531,679	173,224,164	46,172,740	241,734,470	608,876,079	
Number of trades	145	21	609	190	1,663	4,417	734	3,418	3,680	

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

Instrument	Number of trades	Turnover in mn CHF
NESTLE N (NESN)	664	235.9
ROCHE GS (ROG)	1,032	151.7
NOVARTIS N (NOVN)	885	106.7
ABB LTD N (ABBN)	808	48.5
GIVAUDAN N (GIVN)	216	47.1

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
25.07.24 10:24:30	NESTLE N (NESN)	13,289,213	2,986
31.07.24 14:38:24	ZURICH INSURA..	7,196,112	1,487
25.07.24 10:54:24	NESTLE N (NESN)	6,546,131	1,469
26.07.24 09:00:48	NESTLE N (NESN)	6,318,596	4,378
17.07.24 10:06:42	ROCHE GS (ROG)	5,280,069	1,935

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)	575	38.9
Galderma Group N (GALD)	989	23.5
ADECCO N (ADEN)	807	9.6
BARRY CALLEBAUT N (BARN)	112	7.9
dormakaba N (DOKA)	53	6.3

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
26.07.24 10:02:23	BALOISE N (BAL..)	5,002,547	3,190
08.07.24 11:17:18	BALOISE N (BAL..)	2,351,921	1,453
15.07.24 15:05:42	dormakaba N (D..)	2,100,180	4,118
25.07.24 16:51:09	BALOISE N (BAL..)	1,700,223	1,624
16.07.24 10:27:50	dormakaba N (D..)	1,530,000	3,000