



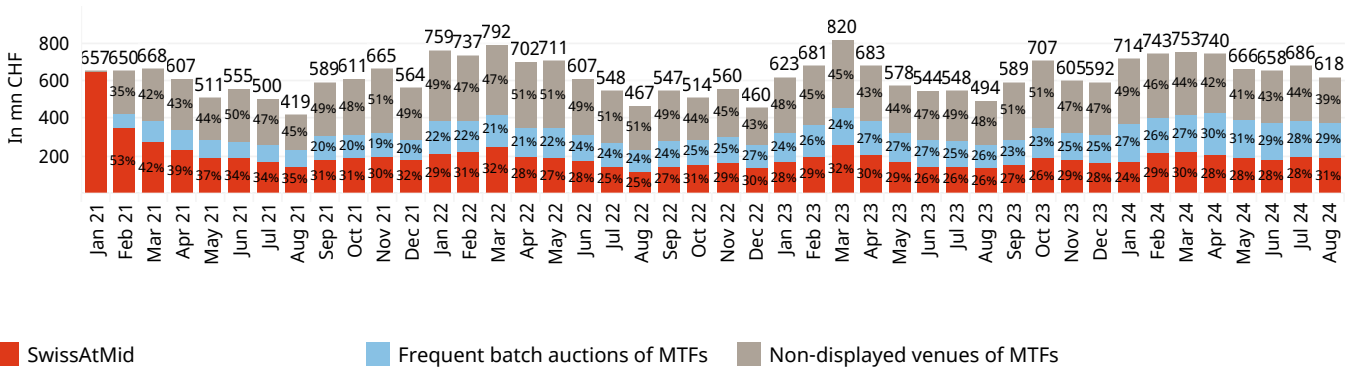
# SwissAtMid

## Monthly Execution Report, August 2024

### Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in August: CHF 4,045.65 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

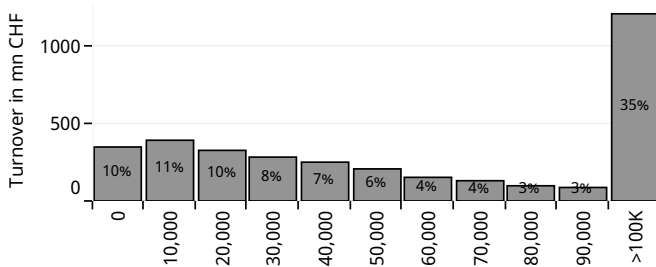
Price improvement

Price improvement in August: **CHF 1,624,594**

Price improvement YTD: **CHF 12,908,036**

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	3,466.6	27,955.6	918,077	7,060,621	2.65	2.53
Mid & Small Cap Shares	579.0	4,943.7	706,517	5,847,415	12.20	11.83

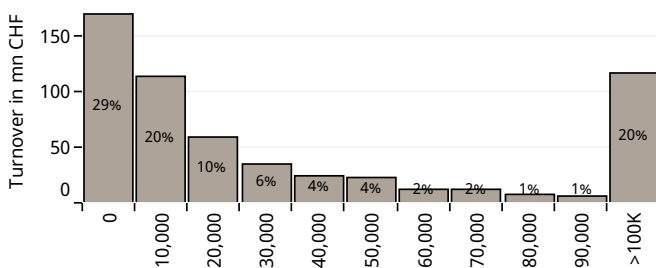
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
BALOISE N (BALN)	48.4
Galderma Group N (GALD)	40.2
TECAN GROUP AG N (TECN)	23.6
TEMENOS N (TEMN)	22.1
ADECCO N (ADEN)	21.4

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
GIVAUDAN N (GIVN)	13. Aug 2024	16.0	29.7%
LINDT PS (LISP)	5. Aug 2024	15.4	29.6%
SIG Group N (SIGN)	5. Aug 2024	6.7	28.3%
SCHINDLER PS (SCHP)	14. Aug 2024	4.0	28.1%
STRAUMANN N (STM..)	20. Aug 2024	8.6	24.8%

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
BELL FOOD GROUP ..	20. Aug 2024	1.7	81.0%
CICOR TECH N (CICN)	22. Aug 2024	0.2	82.4%
KLINGELNBERG N (K..)	15. Aug 2024	0.1	96.1%
NATURENERGIE N (N..)	19. Aug 2024	0.0	100.0%
Novavest Real Estate..	23. Aug 2024	1.3	92.5%

Top 5 Blue Chip Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
NESTLE N (NESN)	655.6
ROCHE GS (ROG)	444.1
NOVARTIS N (NOVN)	300.7
UBS GROUP N (UBSG)	237.2
SWISS RE N (SREN)	142.4



# SwissAtMid

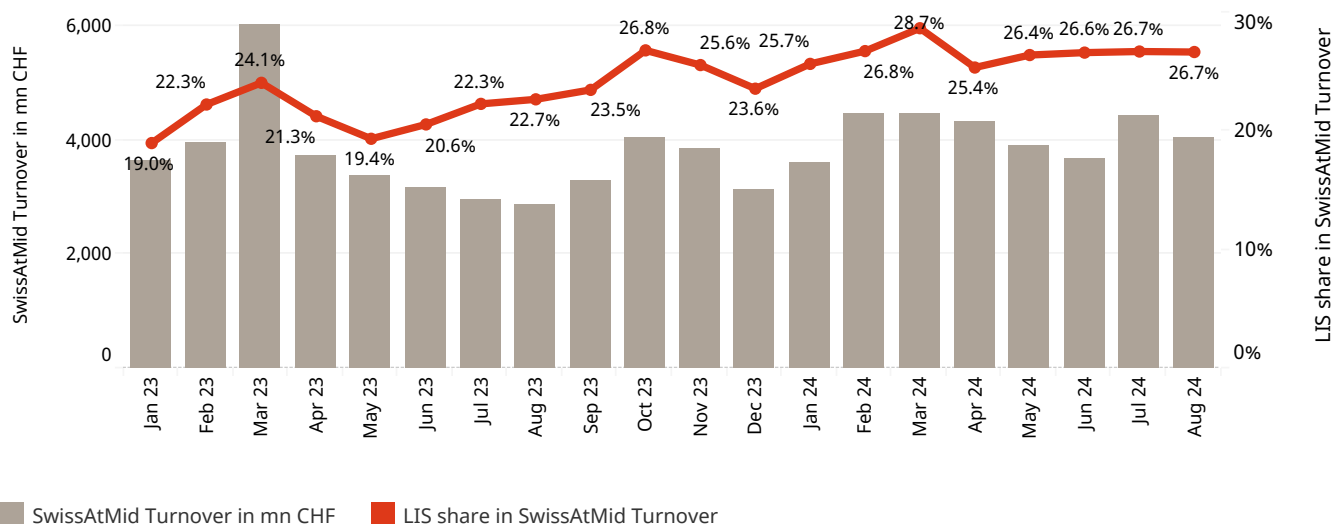
## Monthly Execution Report, August 2024

### 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 August: CHF 1,079 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	2,402,515	2,214,564	9,484,031	2,052,086	26,184,418	154,025,735	38,531,492	218,679,334	568,259,668
Number of trades	181	94	850	93	1,299	4,290	719	3,566	7,249

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

Instrument	Number of trades	Turnover in mn CHF
NESTLE N (NESN)	2,785	253.1
ROCHE GS (ROG)	1,660	125.6
NOVARTIS N (NOVN)	1,180	70.1
UBS GROUP N (UBS..)	715	58.1
GIVAUDAN N (GIVN)	992	38.7

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
23.08.24 09:26:10	NESTLE N (NESN)	7,345,676	2,523
15.08.24 13:50:57	NOVARTIS N (N..)	5,541,750	563
29.08.24 15:35:14	UBS GROUP N (..)	5,414,085	1,035
23.08.24 15:44:40	NESTLE N (NESN)	4,173,063	472
06.08.24 16:39:38	NESTLE N (NESN)	3,989,987	456

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)	1,323	32
BALOISE N (BALN)	357	29
AVOLTA N (AVOL)	47	7
BARRY CALLEBAUT N (BARN)	78	6
BELL FOOD GROUP N (BELL)	610	5

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
05.08.24 14:29:52	BALOISE N (BAL..)	2,450,258	1,618
08.08.24 12:05:31	BALOISE N (BAL..)	1,913,947	1,236
22.08.24 16:36:19	SOFTWAREONE ..	1,458,853	888
08.08.24 10:54:09	BALOISE N (BAL..)	1,321,490	1,280
23.08.24 09:56:54	Novavest Real Es..	1,265,355	7,787