



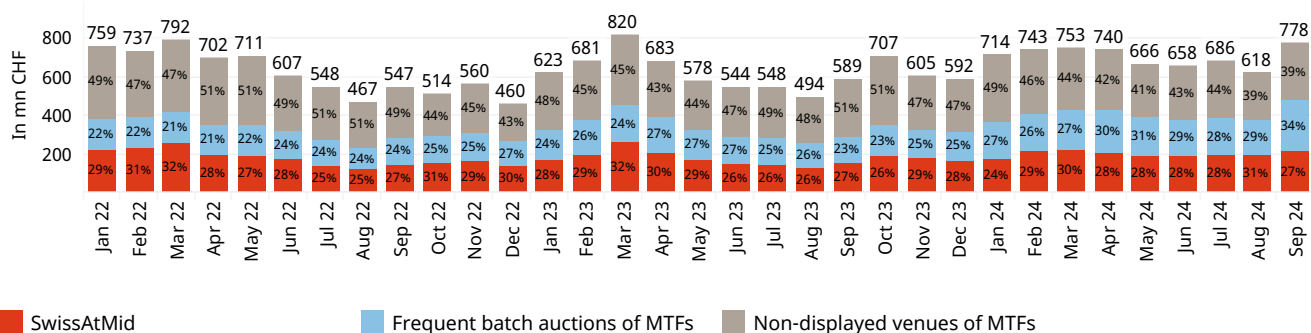
SwissAtMid

Monthly Execution Report, October 2024

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in October: CHF 4,278.43 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

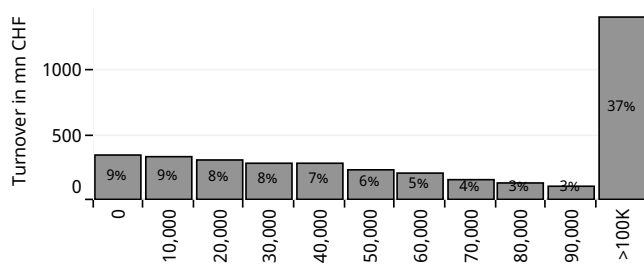
Price improvement

Price improvement in October: **CHF 1,626,240**

Price improvement YTD: **CHF 16,122,379**

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	3,768.6	35,574.2	1,013,740	9,037,734	2.69	2.54
Mid & Small Cap Shares	509.9	6,024.0	612,500	7,084,645	12.01	11.76

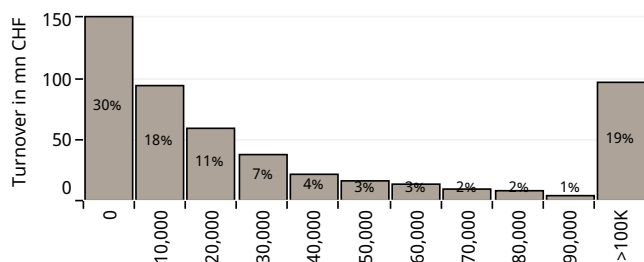
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
TECAN GROUP AG N (TECN)	36.1
GEORG FISCHER N (GF)	28.9
Galderma Group N (GALD)	28.8
BALOISE N (BALN)	19.5
BELIMO N (BEAN)	17.4

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
KUEHNE+NAGEL INT ..	11. Oct 2024	12.5	32.9%
SANDOZ GROUP N (..	16. Oct 2024	9.4	30.2%
SGS N (SGSN)	29. Oct 2024	6.6	28.1%
RICHEMONT N (CFR)	11. Oct 2024	18.8	24.2%
LINDT PS (LISP)	2. Oct 2024	6.2	23.3%

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
NESTLE N (NESN)	543.8	PLAZZA N (PLAN)	17. Oct 2024	0.1	97.7%
ROCHE GS (ROG)	398.6	ROMANDE ENERGIE ..	23. Oct 2024	0.0	84.0%
NOVARTIS N (NOVN)	267.2	VARIA US PROPRTIE..	31. Oct 2024	0.0	86.5%
RICHEMONT N (CFR)	251.9	VETROPACK N (VETN)	10. Oct 2024	0.4	72.6%
UBS GROUP N (UBSG)	230.8	ZUG ESTATES HOLDI..	31. Oct 2024	0.0	96.0%



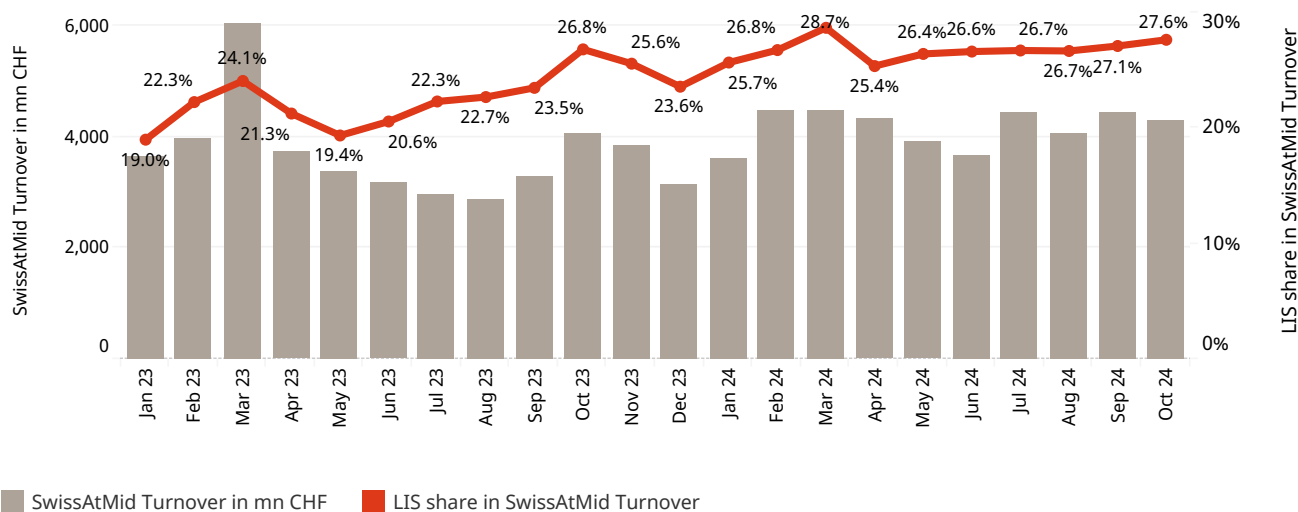
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Large-In-Scale (LIS) activity

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 October: CHF 1,183 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	3,679,720	1,698,689	4,639,245	5,380,980	34,295,263	109,295,776	74,765,164	326,923,899	579,065,230	
Number of trades	333	87	693	155	1,887	2,958	1,264	4,080	4,518	

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

Instrument	Number of trades	Turnover in mn CHF
NESTLE N (NESN)	1,574	195.6
ROCHE GS (ROG)	790	106.6
RICHEMONT N (CFR)	797	86.7
GIVAUDAN N (GIVN)	1,059	68.0
UBS GROUP N (UBS..)	310	63.4

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
28.10.24 15:40:20	ROCHE GS (ROG)	6,153,752	2,196
02.10.24 15:09:40	PARTNERS GRO..	5,429,380	2,146
22.10.24 15:42:30	ROCHE GS (ROG)	5,281,558	977
14.10.24 14:27:13	GIVAUDAN N (G..)	4,480,000	1,000
10.10.24 09:09:29	RICHEMONT N (..)	4,438,101	1,684

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)	721	23.8
TECAN GROUP AG N (TECN)	141	18.6
GEORG FISCHER N (GF)	165	5.1
BELIMO N (BEAN)	61	4.9
dormakaba N (DOKA)	55	4.8

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
31.10.24 15:42:13	Galderma Group..	1,858,801	689
16.10.24 09:25:56	TECAN GROUP A..	1,695,120	2,231
11.10.24 15:25:16	VZ HOLDING N (..)	1,362,000	2,000
14.10.24 09:52:52	BELIMO N (BEAN)	1,232,993	1,041
23.10.24 09:01:49	TECAN GROUP A..	1,188,189	1,967