



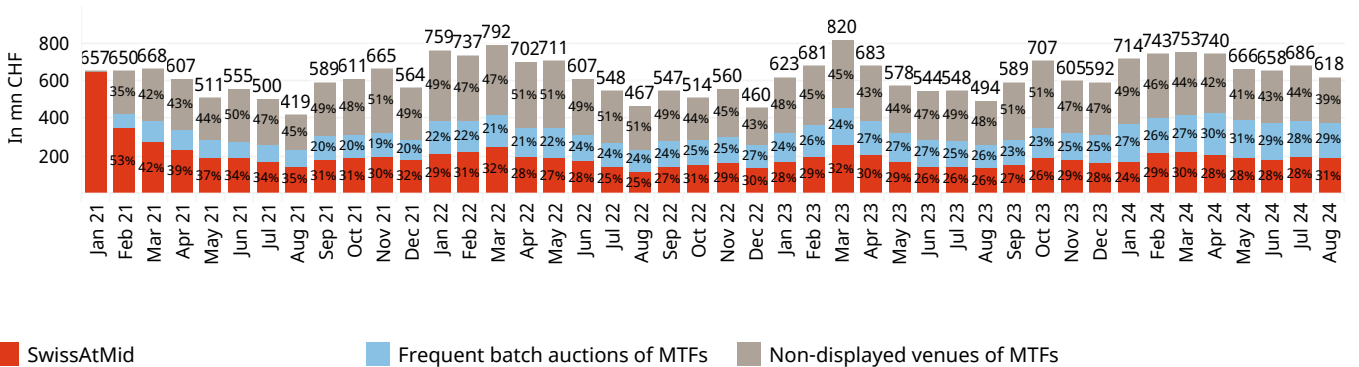
SwissAtMid

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

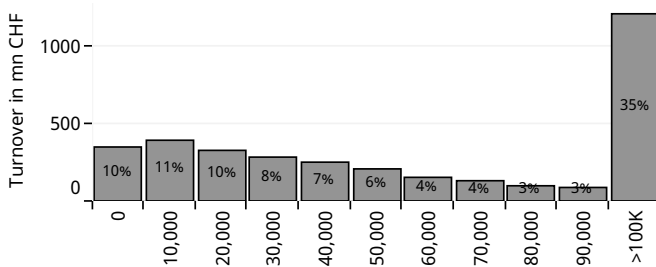
Price improvement

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 |

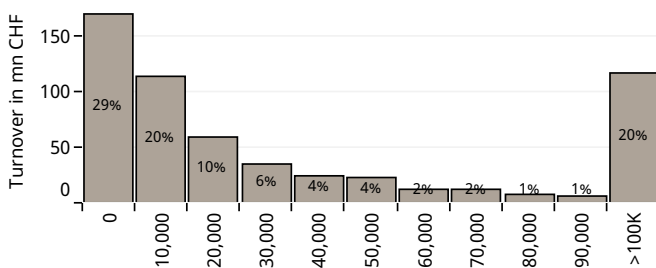
Turnover distribution in Blue Chip Shares by trade size bucket



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

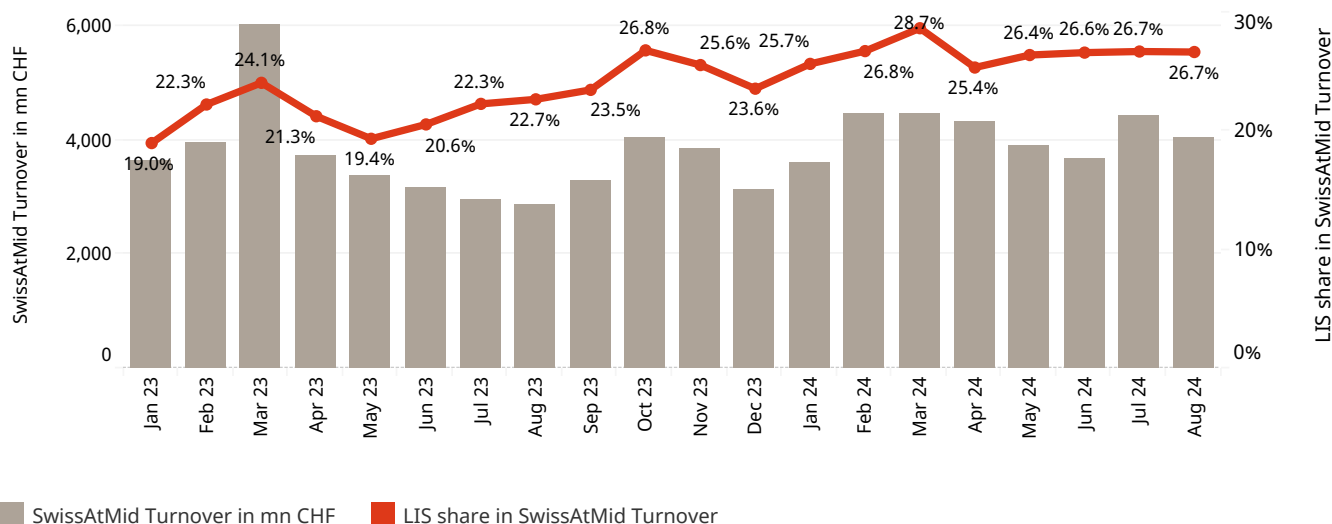
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Large-In-Scale (LIS) activity

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 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 |