



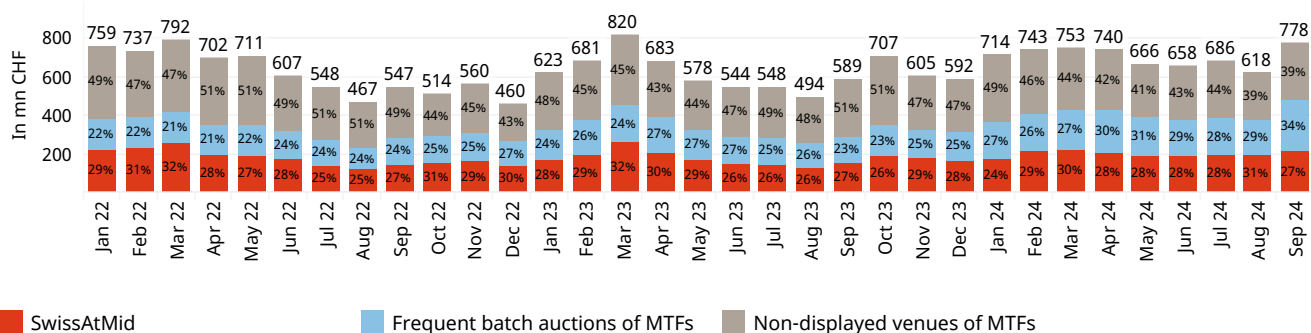
# SwissAtMid

## Monthly Execution Report, September 2024

### Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in September: CHF 4,420.50 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

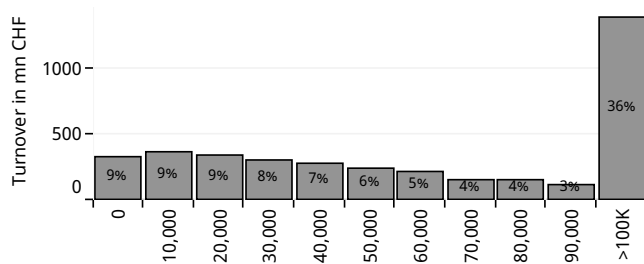
Price improvement

Price improvement in September: **CHF 1,588,104**

Price improvement YTD: **CHF 14,496,140**

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	3,850.0	31,805.7	963,373	8,023,994	2.50	2.52
Mid & Small Cap Shares	570.5	5,514.2	624,730	6,472,146	10.95	11.74

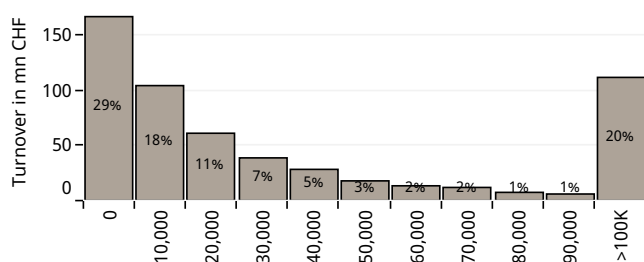
Turnover distribution in Blue Chip Shares by trade size bucket



Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
Galderma Group N (GALD)	55.6
BARRY CALLEBAUT N (BARN)	32.5
BALOISE N (BALN)	22.6
ADECCO N (ADEN)	22.3
BELIMO N (BEAN)	19.4

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
SGS N (SGSN)	13. Sep 2024	12.3	41.0%
JULIUS BAER N (BAER)	30. Sep 2024	10.4	34.7%
SONOVA N (SOON)	10. Sep 2024	32.2	26.9%
GEBERIT N (GEBN)	9. Sep 2024	7.0	25.4%
LINDT PS (LISP)	26. Sep 2024	10.4	24.0%

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)	571.7	ALUFLEXPACK N (AFP)	16. Sep 2024	0.0	94.0%
ROCHE GS (ROG)	458.3	ASCOM N (ASCN)	24. Sep 2024	0.2	61.7%
NOVARTIS N (NOVN)	375.0	CICOR TECH N (CICN)	26. Sep 2024	0.1	70.1%
RICHEMONT N (CFR)	298.3	KLINGELNBERG N (K..)	3. Sep 2024	0.1	66.5%
UBS GROUP N (UBSG)	234.9	PLAZZA N (PLAN)	16. Sep 2024	0.2	71.6%



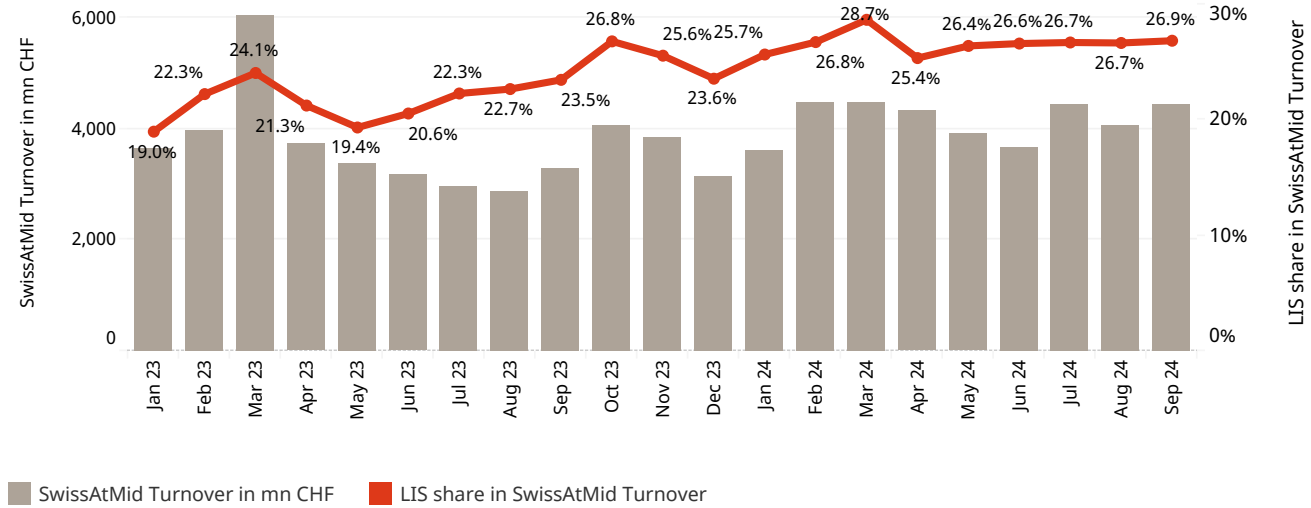
# SwissAtMid

## Monthly Execution Report, September 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 September: CHF 1,188 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	2,870,175	2,259,153	3,759,984	2,042,037	27,929,304	96,622,133	120,803,364	208,117,617	601,265,139	
Number of trades	225	112	459	89	1,571	2,758	1,630	3,919	5,243	

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

Instrument	Number of trades	Turnover in mn CHF
NESTLE N (NESN)	1,199	209.4
ROCHE GS (ROG)	782	111.4
NOVARTIS N (NOVN)	1,458	107.9
RICHEMONT N (CFR)	629	76.6
SGS N (SGSN)	995	68.7

### Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
16.09.24 09:17:36	NESTLE N (NESN)	11,670,445	1,341
12.09.24 14:36:30	ROCHE GS (ROG)	6,697,499	1,283
12.09.24 14:38:40	ROCHE GS (ROG)	6,408,041	1,228
20.09.24 15:28:21	NESTLE N (NESN)	5,008,200	600
09.09.24 09:20:08	GEBERIT N (GEB..)	4,099,725	1,562

### 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)	1,445	46
BARRY CALLEBAUT N (BARN)	116	9
TECAN GROUP AG N (TECN)	76	6
BALOISE N (BALN)	412	6
ADECCO N (ADEN)	48	5

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
13.09.24 13:11:59	Galderma Group..	4,648,202	1,177
04.09.24 12:25:03	Galderma Group..	1,607,938	206
27.09.24 14:22:05	Galderma Group..	1,525,240	668
13.09.24 13:11:59	Galderma Group..	1,124,012	285
05.09.24 09:25:37	dormakaba N (D..)	1,026,658	1,798