



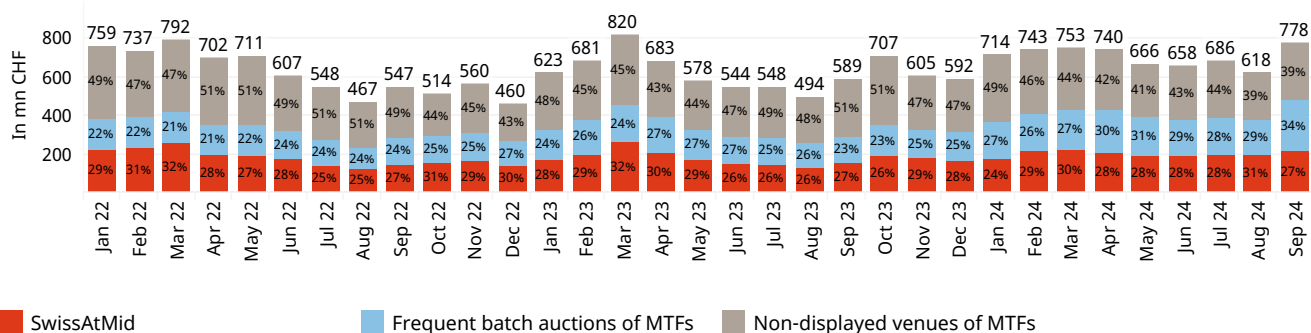
SwissAtMid

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

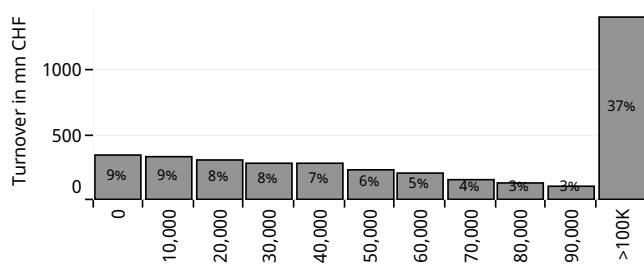
Price improvement

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 |

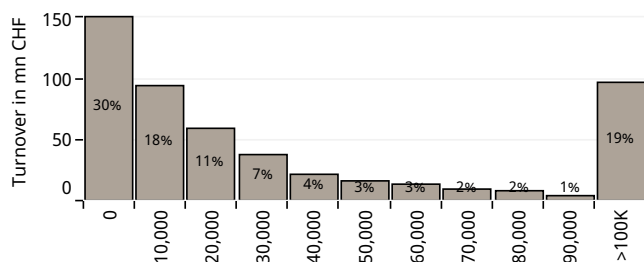
Turnover distribution in Blue Chip Shares by trade size bucket



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% |



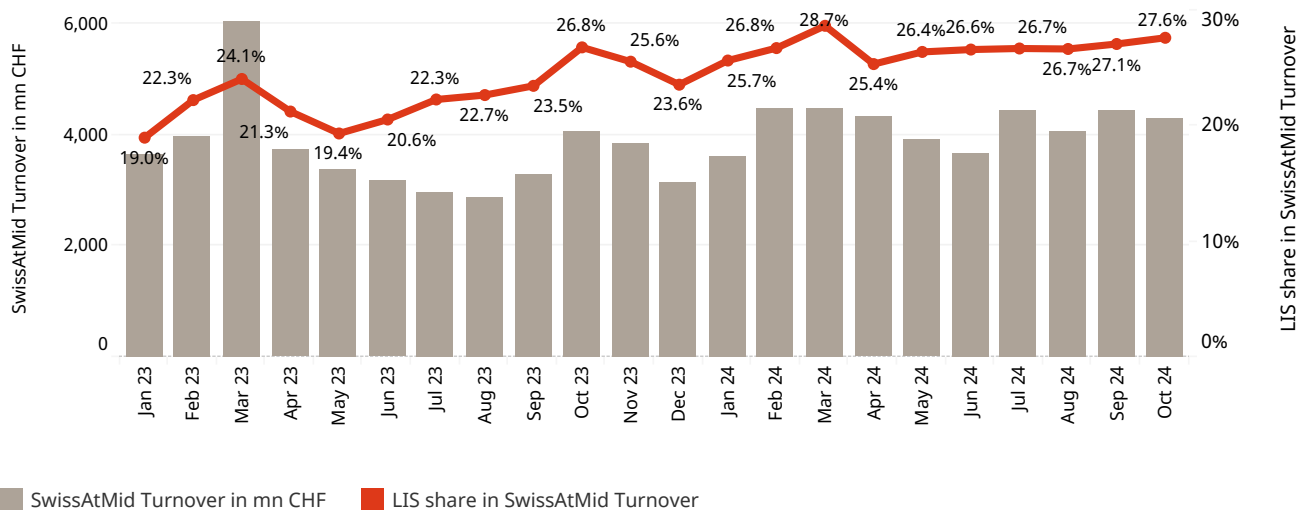
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Large-In-Scale (LIS) activity

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 |