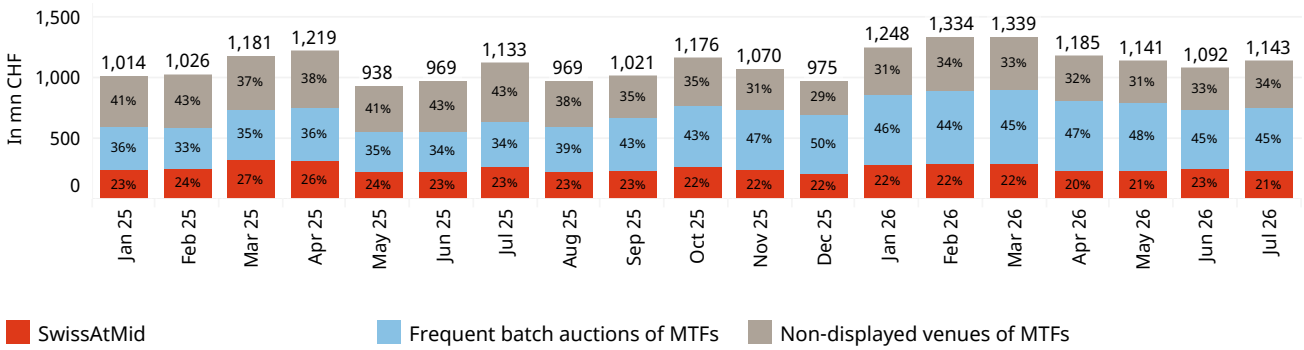
# SwissAtMid

## Monthly Execution Report, July 2026

## Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in July: CHF 5,471.78 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

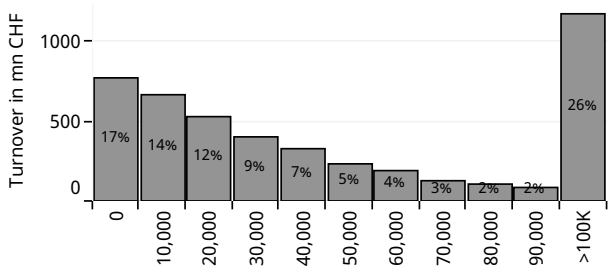
Price improvement

Price improvement in July: **CHF 2,546,677**

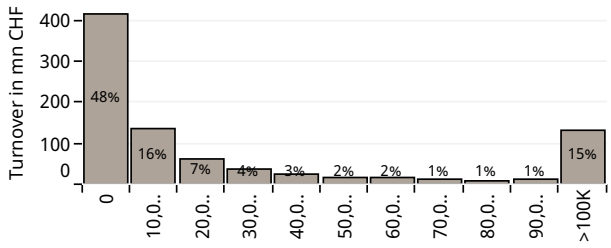
Price improvement YTD: **CHF 18,576,857**

| 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 | 4,601.2 | 31,877.7 | 1,282,296 | 9,262,377 | 2.79 | 2.91 |
| Mid & Small Cap Shares | 870.6 | 6,228.4 | 1,264,381 | 9,314,480 | 14.52 | 14.95 |

Turnover distribution in Blue Chip Shares by trade size bucket




Turnover distribution in Mid & Small Cap Shares by trade size bucket




Top 5 Blue Chip Shares traded in SwissAtMid

| Instrument | Turnover in mn CHF |
|---|---|
| ROCHE PS (ROP) | 518.1 |
| NESTLE N (NESN) | 500.4 |
| NOVARTIS N (NOVN) | 401.3 |
| ABB LTD N (ABBN) | 332.2 |
| UBS GROUP N (UBSG) | 313.3 |

Top 5 Mid & Small Cap Shares traded in SwissAtMid

| Instrument | Turnover in mn CHF |
|---|---|
| AMS-OSRAM (AMS) | 49.7 |
| BELIMO N (BEAN) | 37.6 |
| ADECCO N (ADEN) | 36.7 |
| SWATCH GROUP I (UHR) | 33.2 |
| SWISS PRIME SITE N (SPSN) | 29.8 |

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 |
|---|---|---|---|
| SONOVA N (SOON) | 24. Jul 2026 | 7.3 | 29.0% |
| LINDT PS (LISP) | 28. Jul 2026 | 10.8 | 28.9% |
| JULIUS BAER N (BAER) | 21. Jul 2026 | 14.0 | 22.6% |
| KUEHNE+NAGEL INT .. | 10. Jul 2026 | 6.4 | 21.0% |
| SIKA N (SIKA) | 23. Jul 2026 | 12.0 | 20.4% |

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 |
|---|---|---|---|
| AEVIS N (AEVS) | 9. Jul 2026 | 0.0 | 77.5% |
| CALIDA N (CALN) | 3. Jul 2026 | 0.2 | 75.5% |
| EPIC N (EPIC) | 15. Jul 2026 | 0.3 | 87.1% |
| GAM N (GAM) | 6. Jul 2026 | 0.0 | 66.8% |
| MIKRON N (MIKN) | 9. Jul 2026 | 0.1 | 60.4% |

# SwissAtMid

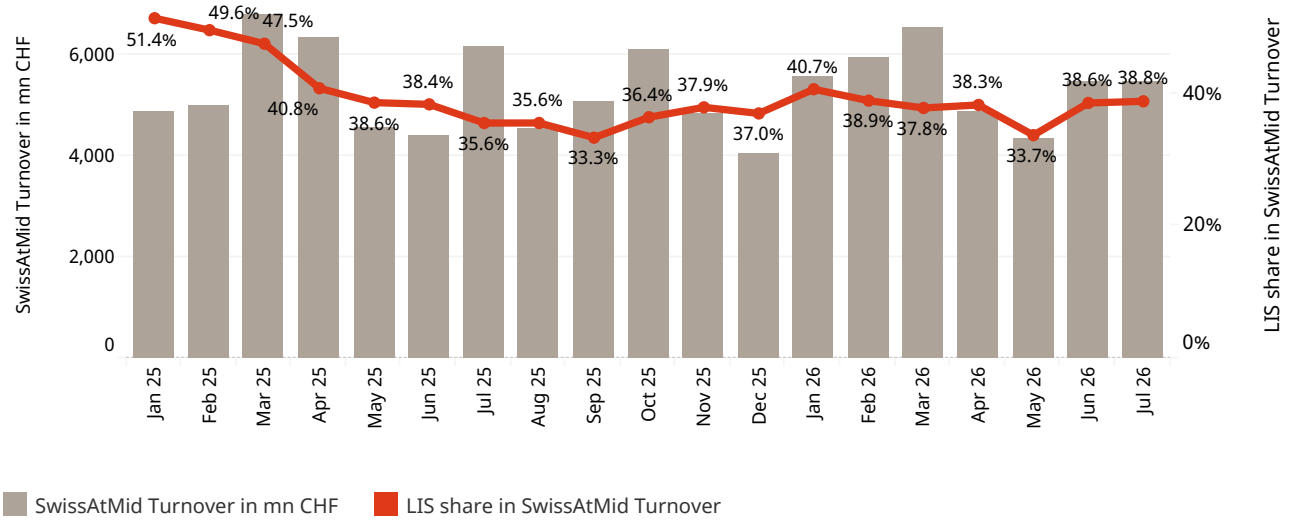
## Monthly Execution Report, July 2026

## 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 July: CHF 2,125 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 | 4,922,332 | 3,528,574 | 7,741,798 | 6,781,988 | 44,390,599 | 144,742,828 | 66,137,007 | 247,675,309 | 412,690,852 |
| Number of trades | 558 | 340 | 821 | 439 | 3,047 | 5,417 | 1,117 | 4,059 | 4,149 |

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

| Instrument | Number of trades | Turnover in mn CHF |
|---|---|---|
| ROCHE PS (ROP) | 929 | 144.6 |
| NESTLE N (NESN) | 1,313 | 121.1 |
| NOVARTIS N (NOVN) | 770 | 101.6 |
| UBS GROUP N (UBS.. | 866 | 64.6 |
| GALDERMA GROUP .. | 484 | 50.6 |

Top 5 trades in Blue Chip Shares by trade size

| Date / time | Instrument | Trade size in CHF | Price improvement in CHF |
|---|---|---|---|
| 06.07.26 09:01:06 | NESTLE N (NESN) | 9,934,726 | 8,227 |
| 01.07.26 15:00:22 | NOVARTIS N (N.. | 9,168,912 | 1,463 |
| 02.07.26 12:29:19 | ROCHE PS (ROP) | 7,654,115 | 1,144 |
| 15.07.26 16:15:58 | ZURICH INSURA.. | 7,636,842 | 2,538 |
| 07.07.26 17:12:18 | NOVARTIS N (N.. | 6,336,000 | 1,000 |

Top 5 Mid & Small Cap Shares with highest turnover from LIS orders in SwissAtMid

| Instrument | Number of trades | Turnover in mn CHF |
|---|---|---|
| AMS-OSRAM (AMS) | 1,072 | 28 |
| SWISS PRIME SITE N (SPSN) | 567 | 15 |
| BELIMO N (BEAN) | 566 | 9 |
| PSP N (PSPN) | 737 | 8 |
| SIG GROUP N (SIGN) | 492 | 7 |

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

| Date / time | Instrument | Trade size in CHF | Price improvement in CHF |
|---|---|---|---|
| 06.07.26 13:31:34 | AMS-OSRAM (A.. | 1,546,357 | 5,540 |
| 02.07.26 14:56:52 | AMS-OSRAM (A.. | 1,464,770 | 4,307 |
| 02.07.26 15:28:45 | SWISS PRIME SIT.. | 1,282,035 | 979 |
| 23.07.26 14:22:55 | AMS-OSRAM (A.. | 1,177,466 | 1,390 |
| 15.07.26 11:12:41 | SWISS PRIME SIT.. | 1,099,667 | 839 |

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