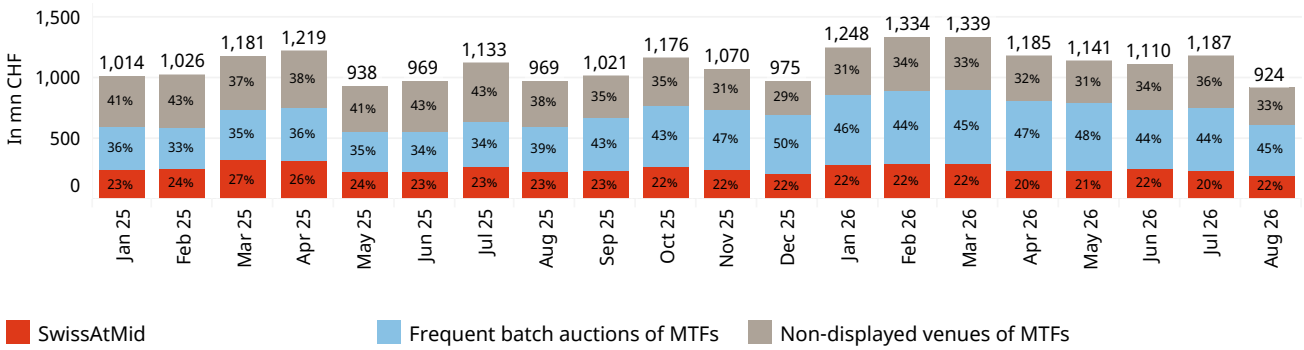
SwissAtMid

Monthly Execution Report, August 2026

Overview

Average daily turnover on non-displayed and periodic auction venues

Turnover in SwissAtMid in August: CHF 4,186.02 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

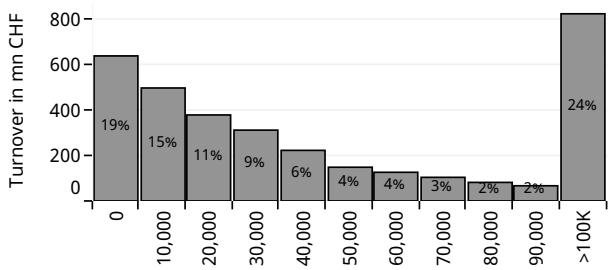
Price improvement

Price improvement in August: **CHF 1,936,189**

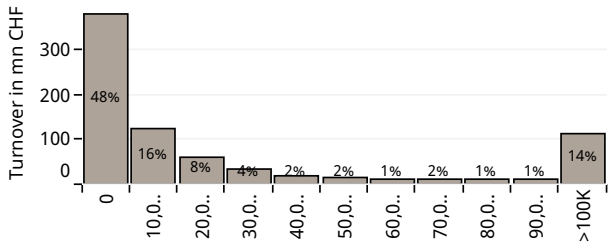
Price improvement YTD: **CHF 20,513,046**

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	3,396.5	35,274.2	888,958	10,151,335	2.62	2.88
Mid & Small Cap Shares	789.5	7,017.9	1,047,232	10,361,712	13.26	14.76

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)	445.8
NOVARTIS N (NOVN)	278.9
UBS GROUP N (UBSG)	246.3
NESTLE N (NESN)	219.9
RICHEMONT N (CFR)	203.0

Top 5 Mid & Small Cap Shares traded in SwissAtMid

Instrument	Turnover in mn CHF
SWISSQUOTE N (SQN)	88.4
SIG GROUP N (SIGN)	30.1
ACCELLERON N (ACLN)	28.3
TEMENOS N (TEMN)	24.7
HUBER+SUHNER N (HUBN)	24.2

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
SWISS LIFE HOLDIN..	5. Aug 2026	19.0	34.0%
GIVAUDAN N (GIVN)	25. Aug 2026	11.8	32.6%
SIKA N (SIKA)	17. Aug 2026	12.0	21.3%
KUEHNE+NAGEL INT ..	18. Aug 2026	7.5	19.6%
SWISSCOM N (SCMN)	7. Aug 2026	10.6	19.2%

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
CASTLE PRIVATE N (CPEN)	5. Aug 2026	0.0	100.0%
	14. Aug 2026	0.0	100.0%
	20. Aug 2026	0.0	100.0%
	24. Aug 2026	0.0	100.0%
	31. Aug 2026	0.0	100.0%
VALARTIS GROUP N (..	18. Aug 2026	0.0	100.0%

SwissAtMid

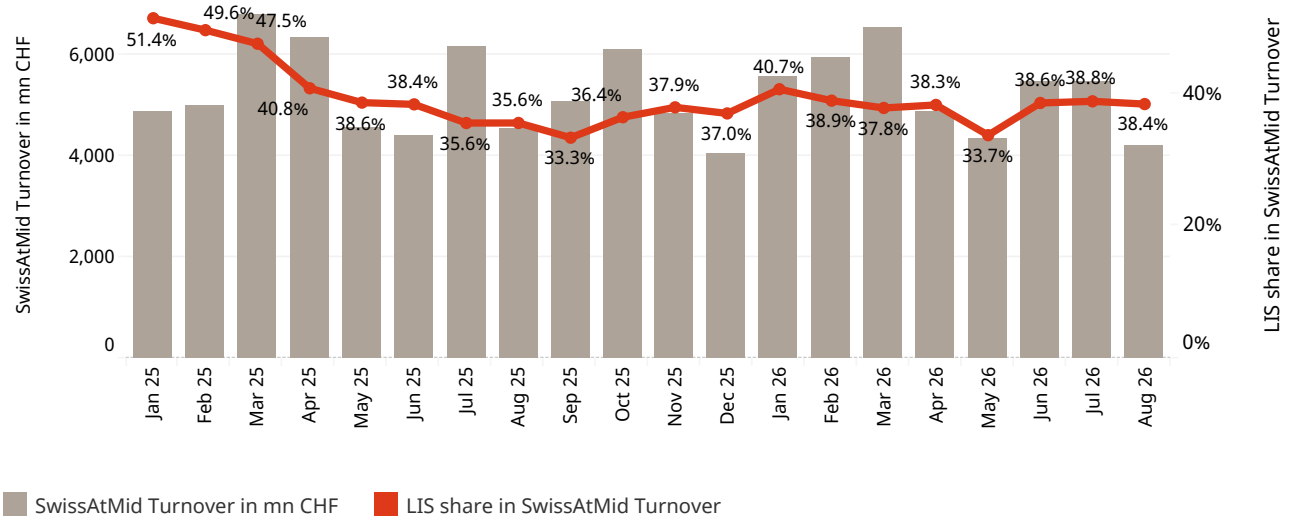
Monthly Execution Report, August 2026

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 August: CHF 1,608 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	4,532,570	3,452,531	5,023,199	3,418,674	36,465,942	101,807,082	40,648,006	218,754,303	251,313,450
Number of trades	457	224	842	337	2,840	5,334	946	4,282	3,686

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

Instrument	Number of trades	Turnover in mn CHF
ROCHE PS (ROP)	883	84.2
UBS GROUP N (UBS..	1,248	60.9
NOVARTIS N (NOVN)	755	56.9
NESTLE N (NESN)	726	44.4
SIKA N (SIKA)	631	37.7

Top 5 trades in Blue Chip Shares by trade size

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
27.08.26 13:18:23	GIVAUDAN N (G..	10,527,125	1,605
18.08.26 15:14:09	ROCHE PS (ROP)	5,374,296	1,501
07.08.26 09:37:35	GALDERMA GR..	3,979,800	1,100
12.08.26 16:06:15	SONOVA N (SO..	3,504,457	2,933
10.08.26 11:43:53	NESTLE N (NESN)	3,105,702	385

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

Instrument	Number of trades	Turnover in mn CHF
SIG GROUP N (SIGN)	266	10
TEMENOS N (TEMN)	545	8
PSP N (PSPN)	1,463	8
CEMBRA MONEY BANK N (C..	463	7
SWISS PRIME SITE N (SPSN)	220	6

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

Date / time	Instrument	Trade size in CHF	Price improvement in CHF
25.08.26 12:26:40	SWISS PRIME SIT..	2,417,772	1,883
25.08.26 09:33:02	BC VAUD N (BCV..	1,476,858	2,337
10.08.26 14:41:27	SWISS PRIME SIT..	1,325,725	1,540
05.08.26 13:17:15	ADECCO N (ADE..	1,212,988	507
19.08.26 16:51:35	BELIMO N (BEAN)	1,044,970	1,259

Equity Products Equity.Products@six-group.com