

Conflict of Interest Register – SIX Swiss Index

The conflict of interest register defines types of conflicts with respect to the SIX Swiss indices where conflicting interests are confronted. As of today there are no conflicts of interest. The following potential conflicts of interests are being monitored.

Last update: 04.05.2022

| # | Type of conflict | Materiality (Potential / Actual) | Conflict description |
|---|---|-------------------------------------|---|
| 1 | Error management | Potential | Poor diligence in error management with a view to avoiding financial losses within SIX or other subsidiaries of SIX Group AG. |
| 2 | Remuneration | Potential | Bonuses paid depending on any outcome of the index calculation. |
| 3 | Personal account dealing | Potential | Personal trades executed where there may be a potential benefit when the employee is involved in SIX index calculation which could impair the employee's ability to act in the best interest of SIX. |
| 4 | Business interest and connected persons | Potential | Where an activity as part of the benchmark provision is likely to make a financial gain or avoid a loss at the expense of the client. |
| 5 | Business interest and connected persons | Potential | Where SIX or any of its employees has an interest in the outcome of the benchmark provision which is distinct from the client's interest. |
| 6 | Business interest and connected persons | Potential | Where SIX or any of its employees carry on the same business as the client in relation to the benchmark provision. |
| 7 | Business interest and connected persons | Potential | Where SIX or any of its employees has a financial or other incentive to favour the interests of another client in regards to the benchmark provision over the interests of the client. |
| 8 | Business interest and connected persons | Potential | Where an employee participates in entities making licensed or unlicensed use of any benchmark information calculated by SIX. |
| 9 | Business interest and connected persons | Potential | Where an employee's private affairs or personal financial interests are in conflict with her/his involvement in the provision of a benchmark or result in a public perception that a conflict exists. |

| | | | |
|----|---|-----------|---|
| 10 | Gifts and other favours | Potential | Acceptance by SIX's employees of gifts that may sway their impartiality. |
| 11 | Gifts and other favours | Potential | Where SIX or any of its employees receive an inducement in relation to the benchmark provision service provided to the client, other than the standard commission or fee for that service. |
| 12 | Employee roles and responsibilities / Management of employees and organizational set-up | Potential | Where the actions or inaction of an employee would compromise or undermine the trust that clients and other stakeholders place in SIX and the benchmark provision. |
| 13 | Employee roles and responsibilities / Management of employees and organizational set-up | Potential | Where a stakeholder (e.g. client, shareholder of SIX Group AG) of SIX or other legal entity of SIX Group AG may try to influence the benchmark provision. |
| 14 | Exercise of Expert Judgement | Potential | Employee (including managers) or any person directly or indirectly linked to SIX by control fails to exercise any judgment or discretion in the benchmark determination process independently and honestly. |