

# **INDEX RULE BOOK**

**Euronext<sup>®</sup> Switzerland 20 PAB**

Version 22-01

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# 1. GENERAL

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This document is applicable to the Euronext® Switzerland 20 PAB Index ("Index Family"), which consists of all the Indices as mentioned in the Reference Table.

The Euronext® Switzerland 20 PAB Index is designed to reflect the price level trends in the trading of shares listed in the Eurozone.

Euronext Paris is the Administrator of this Index Family. For this Index Family no Independent Supervisor is appointed.

Euronext N.V. or its subsidiaries (hereinafter jointly "Euronext") owns all intellectual and other property rights to the index, including the name, the composition and the calculation of the index. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use> .

## VERSION NOTES

Version	Effective date	New or changed parts	Reference/announcement
22-01	18-05-2022	Initial version	

## 2. INDEX REVIEWS

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### 2.1 REVIEW FREQUENCY AND RELEVANT DATES

**Review frequency:** Annually.

**Review Effective Date:** After the market close of the third Friday of March

**Review Cut-Off Date:** After the market close of the penultimate Friday of February

**Review Announcement Date:** At least two days before the Review Effective Date.

**Review Weighting Announcement Date:** Two days before the Review Effective Date, generally based on the Tuesday before the Review Effective Date.

### 2.2 INDEX METHODOLOGY PRINCIPLES

#### 2.2.1 General Methodology Objectives

The Index seeks compliance with Paris Aligned Benchmark (PAB) objectives.

Compliance with PAB is aimed via weight adjustments following core selection and preliminary weights.

The weights are constructed using an optimization process that aims to achieve the PAB decarbonization objectives while minimizing the weights' deviation relative to the Free Float Market Cap (FFMC) weights. (Cf section 2.4 for further details)

#### 2.2.2 Data Partners

- ISS ESG provides research datapoints related to ESG, Energy transition, Carbon exposure, Controversies and Activity involvement.

#### 2.2.3 Climate Impact sections

Grouping of companies based on NACE section classification (Annex I to EC Regulation No 1893/006) into two sections:

- High Climate Impact section
  - NACE Sections A to H and Section L
- Low Climate Impact section
  - NACE Sections that are not part of the High Climate Impact section

NACE Section	NACE Section Name	Climate Impact Section Group
A	AGRICULTURE, FORESTRY AND FISHING	High
B	MINING AND QUARRYING	High
C	MANUFACTURING	High
D	ELECTRICITY, GAS, STEAM AND AIR CONDITIONING SUPPLIES	High
E	WATER SUPPLY; SEWERAGE, WASTE MANAGEMENT AND REMEDIATION ACTIVITIES	High
F	CONSTRUCTION	High
G	WHOLESALE AND RETAIL TRADE; REPAIR OF MOTOR VEHICLES AND MOTORCYCLES	High

H	TRANSPORTATION AND STORAGE	High
I	ACCOMMODATION AND FOOD SERVICE ACTIVITIES	Low
J	INFORMATION AND COMMUNICATION	Low
K	FINANCIAL AND INSURANCE ACTIVITIES	Low
L	REAL ESTATE ACTIVITIES	High
M	PROFESSIONAL, SCIENTIFIC AND TECHNICAL ACTIVITIES	Low
N	ADMINISTRATIVE AND SUPPORT SERVICE ACTIVITIES	Low
O	PUBLIC ADMINISTRATION AND DEFENCE; COMPULSORY SOCIAL SECURITY	Low
P	EDUCATION	Low
Q	HUMAN HEALTH AND SOCIAL WORK ACTIVITIES	Low
R	ARTS, ENTERTAINMENT AND RECREATION	Low
S	OTHER SERVICE ACTIVITIES	Low
T	ACTIVITIES OF HOUSEHOLDS AS EMPLOYERS; UNDIFFERENTIATED GOODS- AND SERVICES-PRODUCING ACTIVITIES OF HOUSEHOLDS FOR OWN USE	Low
U	ACTIVITIES OF EXTRATERRITORIAL ORGANISATIONS AND BODIES	Low

## 2.3 REVIEW SELECTION

### Step 1: Index Starting Universe

#### Index Starting Universe definition

The Index Starting Universe consists of the Constituents in the Euronext Europe 500 Index having their Main Listing on the main markets of Switzerland at review.

At review means included in the Index Starting Universe after the Review Effective Date.

#### Step 2: Eligibility screening at reviews

The list of Constituents is reduced by a series of screens. The Constituents with any of the following characteristics are excluded:

- Constituents with a **3-months Average Daily Traded Volume lower than 15 Million dollars.**
- Constituents not covered by ISS-ESG's Scope 1 Climate Emissions data
- Constituents not covered by ISS-ESG's Scope 2 Climate Emissions data
- **Breaches of international standards:**

Exclusion topic	Exclusion criteria	ISS-ESG Field Name
Breaches of international standards	Flagged "Red"	NBSOverallFlag

- **Controversial Weapons:**

Exclusion topic	Exclusion criteria	ISS-ESG Field Name
Biological Weapons	Flagged "Red" or "Amber"	BiologicalWeaponsOverallFlag
Chemical Weapons	Flagged "Red" or "Amber"	ChemicalWeaponsOverallFlag
Nuclear Weapons	Flagged "Red" or "Amber"	NuclearWeaponsOverallFlag
Nuclear Weapons Outside NPT	Flagged "Red" or "Amber"	NuclearWeaponsNonNPTOverallFlag
Cluster Munitions	Flagged "Red" or "Amber"	ClusterMunitionsOverallFlag
Depleted Uranium	Flagged "Red" or "Amber"	DepletedUraniumOverallFlag

Anti-personnel Mines	Flagged "Red" or "Amber"	APMinesOverallFlag
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- **Energy & Extractives + Sector-Based Screening:**

Exclusion topic	Exclusion criteria	ISS-ESG Field Name
Coal Mining and Power Gen - Maximum Percentage of Revenues (%)	Derived turnover $\geq$ 1%	CoalMiningAndPowGenRevShareMax
Fossil Fuel - Total Maximum Percentage of Revenues (%)	Derived turnover $\geq$ 10%	FossilFuelRevShareMax
Power Generation - Thermal Maximum Percentage of Revenues (%)	Derived turnover $\geq$ 50%	PowGenRevShareThermalMax
Tobacco - Production Maximum Percentage of Revenues (%)	Derived turnover $>$ 0%	TobaccoProdMaxRev

- **SDG Impact Rating:**

Exclusion topic	Exclusion criteria	ISS-ESG Field Name
SDG Impact Rating - Climate Action	Rating $\leq$ -5,1	SDGRClimateAction
SDG Impact Rating - Life On Land	Rating $\leq$ -5,1	SDGRLifeOnLand
SDG Impact Rating - Life Below Water	Rating $\leq$ -5,1	SDGRLifeBelowWater
SDG Impact Rating - Responsible Consumption and Production	Rating $\leq$ -5,1	SDGRRespCons

The remaining Constituents are eligible for inclusion.

The Euronext ESG Providers Methodologies document gives a detailed background on various scoring methodologies, controversial activities and controversies assessments.

### Step 3: Selection ranking

The eligible Constituents are ranked by free float market capitalization.

### Step 4: Selection of constituents at the reviews

The 20 highest ranking Constituents will be selected in the index.

## 2.4 PERIODICAL WEIGHTING UPDATE

### Weighting method

The Index is Non-Market Capitalisation weighted, based on an optimization approach.

The Weighting Factors are explained in the following paragraphs.

## Number of shares

The Number of Shares are calculated such that each constituent will have the weight in accordance with the outcome of the weighting procedure detailed in 2.5.

The Number Of Shares are determined based on the closing prices of the Constituents to be included in the Index on the Review Weightings Announcement Date.

## Free Float factor

The Free Float Factor is not applied for this Index family.

## Capping Factor

The Capping Factor is technically set at 1, per-stock caps and other capping mechanisms are part of the weight optimization and therefore taken into account when calculating the final Constituent weights and the derived number of shares; Cf section 2.5.2

## 2.5 WEIGHT CALCULATION

### 2.5.1 Decarbonization objectives

#### 2.5.1.1 Carbon Intensity calculation

Euronext will calculate the Carbon Intensity (CI) for each of the Constituent in the Index as well as for each Constituent in the Index Starting Universe.

The Carbon intensities are calculated as follows:

$$CI = \frac{\text{Sum of Emissions}}{\text{Enterprise Value including Cash}}$$

- Emissions are Scope 1+2+3 carbon emission, provided by ISS-ESG<sup>1</sup>
- Enterprise Value including Cash = Market capitalization + Debt

- For Index:

$$\text{Stock-level weighted CI} = CI * \text{Index weight}^2$$

- For Index Starting Universe:

$$\text{Stock-level weighted CI} = CI * \text{FFMC weight}^3$$

The Weighted Average Carbon Intensity (WACI) of the Index and the Index Starting Universe are established as follows:

- WACI of Portfolio =  $\sum$  Stock-level weighted CI

#### 2.5.1.2 Decarbonization targets

The target metric for decarbonization objectives is the WACI. The following two objectives need to be respected at the same time – they form the **PAB Double Cap**.

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<sup>1</sup> In case ISS-ESG does not provide scope 1 or scope 2 Carbon Emissions then the carbon intensity is calculated as the median of the ICB Supersector carbon intensities

<sup>2</sup> The calculation of the Index Weights are described in the section 2.5.2

<sup>3</sup> Free Float Market Cap Weights of the components in the index starting universe



**i) Carbon Intensity reduction of the Index vs the Index Starting Universe of at least 50%**

- The WACI of the Index each year will be compared to the WACI of the Index Starting Universe

**ii) Year-on-year self-decarbonization trajectory of the Index<sup>4</sup>**

- During the review in base year Euronext will calculate the WACI of the Index and calculate a decreasing trajectory of carbon intensity target for future years, with 7% annual geometrical decrease as below:

$$WACI_{T+1} \leq (1 - 0.07) * WACI_T$$

- This self-decarbonization trajectory will be made public

Ex:	Index WACI Trajectory	Trajectory Formula
Base Year T	1000	$WACI_T$
Year T+1	930	$(1 - 0.07) * WACI_T$
Year T+2	864.9	$(1 - 0.07)^2 * WACI_T$

The base date and level of the carbon intensity are the following:

Base date of Carbon intensity	Carbon intensity
18/02/2022	127,46

**2.5.2 Weight adjustments to achieve decarbonization objectives**

The Index weights are constructed using an optimization process that aims to achieve the decarbonization objectives while minimizing the weights' deviation from the Free Float Market Cap Weights ( $Weight_{FFMC}$ ).

The constraints imposed are the following:

- All weights are positive and sum to 1
- All weights are capped at 20%
- High Stake NACE Section weight in the Index  $\geq$  High Stake NACE Section weight in the Index Starting Universe
- Minimum reduction in WACI relative to Parent index of 50% (Scope 1+2+3)<sup>5</sup>
- Minimum average reduction (per annum) in WACI relative to WACI at the base year of 7%
- The weight in the Index should satisfy the two below inequalities:
  - $\left\{ \begin{array}{l} \frac{Weight_{FFMC}}{factor1} \leq Weight \text{ in the Index} \leq Weight_{FFMC} \times factor1 \\ Weight_{FFMC} - factor2 \leq Weight \text{ in the Index} \leq Weight_{FFMC} + factor2 \end{array} \right.$
  - The initial value of the factors are:
    - factor1 = 3
    - factor2 = 2%

<sup>4</sup> Trajectory calculation only applicable since the publication of the Index

<sup>5</sup> An additional constraint that maximizes the WACI reduction relative to Index Starting Universe at 40% was used in the backtested Index

During the annual Index review, in the event that there is no optimal solution that satisfies all the optimization constraints, the following constraints will be alternatively relaxed, until an optimal solution is found:

- Relax the factor1 in steps of 1 up to a maximum factor of 20
- Relax the factor2 in steps of 1% up to a maximum factor of 10%

In the event that the factor 2 is exhausted<sup>6</sup> (reached the value 10%) and that no optimal solution satisfies the constraints, we relax the factor1<sup>7</sup> by steps of 1 up to a maximum factor of 20 until an optimal solution is found.

In the event that no optimal solution is found after all constraint relaxations are exhausted, the relevant Index will not be rebalanced for that Annual Index Review.

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<sup>6</sup> If we keep relaxing factor1 then factor 2 alternatively, eventually factor 2 will be exhausted first

<sup>7</sup> As it won't be exhausted yet

## 3. REFERENCES

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### 3.1 REFERENCE TABLE

Index name	Isincode	Mnemo	Bloom-berg Code	Reuters code	Base date	Base value	Publication since	Index Type
Euronext Switzerland 20 PAB	FRESG0000595	S2PPR	-	.S2PPR	01/01/2010	1000	18/05/2022	Price Return
Euronext Switzerland 20 PAB NR	FRESG0000603	S2PNR	SW2PABN	.S2PNR	01/01/2010	1000	18/05/2022	Net Return
Euronext Switzerland 20 PAB GR	FRESG0000611	S2PGR	-	.S2PGR	01/01/2010	1000	18/05/2022	Gross Return
Euronext Switzerland 20 PAB Decrement 3%	FRESG0000629	S2PD3	SW2PABD3	.S2PD3	01/01/2010	1000	18/05/2022	Decrement on Net
Euronext Switzerland 20 PAB Decrement 4%	FRESG0000637	S2PD4	SW2PABD4	.S2PD4	01/01/2010	1000	18/05/2022	Decrement on Net

### 3.2 BASE CURRENCY

The Base Currency of this index family is CHF.

### 3.3 PUBLICATION

The opening index level is disseminated at the same time as the first Index level. The index is calculated based on the most recent prices of transactions concluded on the main markets in each of the countries that are included in the index. The level of the index is in principle published every 15 seconds. The index is calculated from 09:00 hours until Euronext Markets stop regular daytime trading on the days when the Euronext Markets are open for trading.

The closing level is the last level disseminated on the trading day.

## 4. ESG DISCLOSURES

EXPLANATION OF HOW ESG FACTORS ARE REFLECTED IN THE KEY ELEMENTS OF THE BENCHMARK METHODOLOGY	
<b>Item 1.</b> Name of the benchmark administrator.	Euronext Paris
<b>Item 2.</b> Type of benchmark	Equity Benchmark
<b>Item 3.</b> Name of the benchmark or family of benchmarks.	<b>Euronext® Switzerland 20 PAB Index</b>
<b>Item 4.</b> Does the benchmark methodology for the benchmark or family of benchmarks take into account ESG factors?	Yes
<b>Item 5.</b> If the response to Item 4 is positive, please find below the ESG factors that are taken into account in the benchmark methodology and how they are used for selection, weighting and exclusion	
a) List of environmental factors considered:	<ul style="list-style-type: none"> <li>• GHG Emissions</li> <li>• UNGC factors</li> <li>• Thermal Coal mining factors</li> <li>• Thermal Coal Power generation factors</li> <li>• Fossil Fuel Involvement factors</li> <li>• SDG Impact rating – Climate Action</li> <li>• SDG Impact rating – Life on Land</li> <li>• SDG Impact rating – Life Below Water</li> <li>• SDG Impact rating – Responsible Consumption and Production</li> </ul>
b) List of social factors considered:	<ul style="list-style-type: none"> <li>• Controversial weapons factors</li> <li>• UNGC factors / NBS Overall flag</li> <li>• Tobacco Involvement factors</li> </ul>
c) List of governance factors considered:	<ul style="list-style-type: none"> <li>• UNGC factors</li> </ul>
<b>Item 6.</b> Data and standards used.	
a) Data input. <i>(i) Describe whether the data are reported, modelled or, sourced internally or externally.</i> <i>(ii) Where the data are reported, modelled or sourced externally, please name the third party data provider.</i>	<b>ISS ESG provides :</b>  <b>GHG EMISSIONS - PREFERRED SCOPE 1 - DIRECT EMISSIONS</b>  This factor provides the issuer's Scope 1 Direct emissions (tCO <sub>2</sub> e). The Direct emissions data represents the final, ISS ESG reviewed and approved value based on the ISS ESG methodology, which selects the most accurate value from available sources.  <b>GHG EMISSIONS - PREFERRED SCOPE 2 - ENERGY INDIRECT EMISSIONS</b>  This factor provides the issuer's Scope 2 Energy Indirect emissions (tCO <sub>2</sub> e). The Energy Indirect Emissions data represents the final, ISS ESG reviewed and approved value based on the ISS ESG methodology, which selects the most accurate value from available sources.  <b>GHG EMISSIONS - SCOPE 3 - OTHER INDIRECT EMISSIONS</b>

**(TCO<sub>2</sub>E)**

This factor provides the issuer's Scope 3 "Other Indirect" emissions (tCO<sub>2</sub>e). The Scope 3 emissions data represents the final, ISS ESG reviewed and approved value based on the ISS ESG methodology, which selects the most accurate value from available sources.

**NBS OVERALL FLAG**

This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's link with any breaches of international standards.

**ANTI-PERSONNEL MINES - OVERALL FLAG:**

This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any anti-personnel mines program.

**BIOLOGICAL WEAPONS - OVERALL FLAG**

This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any biological weapons program.

**CHEMICAL WEAPONS – OVERALL FLAG**

This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any chemical weapons program.

**CLUSTER MUNITIONS – OVERALL FLAG**

This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any cluster munitions program.

**DEPLETED URANIUM – OVERALL FLAG**

This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any depleted uranium program.

**INCENDIARY WEAPONS – OVERALL FLAG**

This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any incendiary weapons program.

**NUCLEAR WEAPONS OUTSIDE NPT – OVERALL FLAG**

Nuclear Weapons Outside NPT - Overall Flag: This factor assigns an overall Red, Amber, or Green flag to an issuer based on the issuer's involvement in any nuclear weapons program outside of the Non-Proliferation Treaty (NPT)

**WHITE PHOSPHORUS WEAPONS - OVERALL FLAG**

This factor assigns an overall Red, Amber, or Green flag to

an issuer based on the issuer's involvement in any white phosphorus weapons program.

**POWER GENERATION - THERMAL MAXIMUM PERCENTAGE OF REVENUES (%)**

This factor provides the maximum percentage of recent-year revenues for the issuer's involvement in the generation of electric power using fossil fuels.

**COAL MINING AND POWER GEN - MAXIMUM PERCENTAGE OF REVENUES (%)**

This factor provides the maximum percentage of recent-year revenues for the issuer's involvement in both coal mining, including thermal and metallurgical coal, and the generation of electric power using coal. The maximum percentage of revenues values are based on the best available data, which may include reported revenues, reported percentage of revenues, or estimated revenues based on available information.

**FOSSIL FUEL - TOTAL MAXIMUM PERCENTAGE OF REVENUES (%)**

This factor provides the maximum percentage of recent-year revenues for the issuer's total involvement in fossil fuel, including any exposure in Production, Exploration, Distribution, and Services. The maximum percentage of revenues values are based on the best available data, which may include reported revenues, reported percentage of revenues, or estimated revenues based on available information.

**TOBACCO - PRODUCTION MAXIMUM PERCENTAGE OF REVENUES (%)**

This factor identifies the maximum percentage value of revenue derived from involvement in the production of tobacco.

**SDG IMPACT RATING - CLIMATE ACTION**

This factor assesses an issuer's impact on Sustainable Development Goal 13 – Climate Action. The rating is determined by the issuer's Products and Services, Operations, and Controversies Scores for this goal. Ratings range on a scale from -10.0 (significant negative impact) to +10.0 (significant positive impact). For funds and other aggregated issuers, the score is based on the median score among holdings.

**SDG IMPACT RATING - LIFE ON LAND**

This factor assesses an issuer's impact on Sustainable Development Goal 15 – Life On Land. The rating is determined by the issuer's Products and Services, Operations, and Controversies Scores for this goal. Ratings range on a scale from -10.0 (significant negative impact) to +10.0 (significant

	<p>positive impact). For funds and other aggregated issuers, the score is based on the median score among holdings.</p> <p><b>SDG IMPACT RATING - LIFE BELOW WATER</b></p> <p>This factor assesses an issuer's impact on Sustainable Development Goal 14 – Life Below Water. The rating is determined by the issuer's Products and Services, Operations, and Controversies Scores for this goal. Ratings range on a scale from -10.0 (significant negative impact) to +10.0 (significant positive impact). For funds and other aggregated issuers, the score is based on the median score among holdings.</p> <p><b>SDG IMPACT RATING - RESPONSIBLE CONSUMPTION AND PRODUCTION</b></p> <p>This factor assesses an issuer's impact on Sustainable Development Goal 12 – Responsible Consumption and Production. The rating is determined by the issuer's Products and Services, Operations, and Controversies Scores for this goal. Ratings range on a scale from -10.0 (significant negative impact) to +10.0 (significant positive impact). For funds and other aggregated issuers, the score is based on the median score among holdings..</p>
<p>b) Verification of data and guaranteeing the quality of those data.</p> <p><i>Describe how data are verified and how the quality of those data is ensured.</i></p>	<p>ISS ESG represents and warrants that to the best of its knowledge the Methodology is robust and reliable, rigorous and capable of validating and verifying including, but not limited to, the following:</p> <ul style="list-style-type: none"> <li>• shall promptly correct any errors made in its computations of the Data and inform Euronext thereof, immediately.</li> <li>• periodically review the Methodology</li> <li>• has clear written rules identifying how and when discretion may be exercised when deviating from the methodology</li> <li>• will inform Euronext prior to making any material change to the Methodology and will provide Euronext with the rationale for such change.</li> </ul>
<p>c) Reference standards</p> <p><i>Describe the international standards used in the benchmark methodology.</i></p>	
<p><b>Information updated on:</b></p>	<p>11-05-2022</p>

## Overview of Rulebooks and other documents applicable for Euronext Indices

The following documents, all available on or via the following link: <https://www.euronext.com/en/indices/index-rules> should be read in conjunction with this document or provide other relevant information for the reader.

### **BENCHMARK STATEMENT**

The Benchmark Statement identifies the primary features of an index family or families of indices in the context of the EU Benchmark regulation. For ESG based indices it also contains disclosure of ESG factors and reporting of scores.

### **COMPLIANCE STATEMENT**

The Compliance Statement provides details, for both significant and non-significant benchmarks, for which provisions the Administrator has chosen not to apply, and offers an explanation as to why it is appropriate not to apply each provision.

### **GOVERNANCE EURONEXT INDICES**

The purpose of the 'Governance Euronext Indices' is to describe the role and responsibilities of each of the governance bodies that are part of the Benchmark Administrators of Euronext.

### **RULEBOOK OF EACH FAMILY OF INDICES**

Each index is part of an index family that shares the basis for selection (universe) and which is managed in a comparable way. A separate rulebook is provided for each index family that will describe the specific features of that index family as well as specific elements of each index within that family.

### **INDEX CALCULATION AND PERIODICAL REVIEW Euronext Indices**

The Methodology Euronext describes all common aspects that apply for the

- periodical reviews, and
- the calculation of indices

### **EURONEXT INDICES CORPORATE ACTION RULES**

• treatment of corporate actions  
of indices provided by Euronext Indices.

### **EURONEXT ESG PROVIDERS METHODOLOGIES**

An overview of various methods applied by providers of ESG scorings and labels

### **PROCEDURES EURONEXT INDICES**

These rulebooks describe the various procedures that are applied for all Euronext Indices:

- Correction Policy
- Announcement Policy
- Complaints Procedure
- Consultations Procedure
- Procedure For Cessation of Indices

### **RULES OF PROCEDURE INDEPENDENT SUPERVISORS**

For each Independent Supervisor Euronext publishes a 'Rules of Procedure' that describes the responsibilities and composition of each Independent Supervisor.

### **BENCHMARK OVERSIGHT COMMITTEE CHARTER**

The Benchmark Oversight Committee Charter describes the role and responsibilities of the Benchmark Oversight Committee.