

Objective

The Euronext® Switzerland 20 PAB index selects the 60 largest companies included in Euronext® Eurozone 300 index with as main market Switzerland, after exclusion of companies involved in controversial weapons, production of tobacco, coal, fossil fuel and with the worst SDG Climate Impact Ratings. Index weights are constructed using an optimization process that aims to achieve the PAB decarbonisation objectives while minimizing the weights' deviation relative to the Free Float Market Cap (FFMC) weights. Euronext® Switzerland 20 PAB index meets the requirement of the "EU Paris-aligned Benchmarks" (PAB). The index serves as an underlying for structured products, funds and exchange traded funds.

Investability

Stocks are screened to ensure liquidity to ensure that the index is investable.

Transparency

The index rules are available on our website. Euronext acts as Supervisor. All our rulebooks can be found on the following webpage:
<https://live.euronext.com/en/products/indices/indices-documents-bv-familiv>.

Statistics

March 28, 2024

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	1,318	QTD	4.94%	P/E Incl. Neg LTM	24.22
		YTD	4.94%	P/E Incl. Neg FY1	22.20
		2023	3.13%	P/E excl. Neg LTM	24.22
		2022	-18.28%	P/E excl. Neg FY1	22.20
		2021	21.68%	Price/Book	5.86
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	3.64
Average	65.5	2 Year	-3.37%	Price/Cash Flow	14.22
Median	38.3	3 Years	1.27%	Dividend Yield (%)	3.13
Largest	262.8	5 Years	4.54%	Ratio Free Float Market Cap*	11.6%
Smallest	14.4	Since Base Date 01-01-2010	5.13%	Tracking Error 1Y*	6.69
Component Weights	(%)				
Largest	19.40				
Smallest	0.19				
Top ten	92.58				

Performance of other versions

*Benchmark: Euronext Europe 500

Euronext Switzerland 20 PAB NR	Euronext Switzerland 20 PAB GR	Euronext Switzerland 20 PAB Decrement 3%
QTD	QTD	QTD
YTD	YTD	YTD
2023	2023	2023
2022	2022	2022
2021	2021	2021
Euronext Switzerland 20 PAB Decrement 4%		
QTD		
YTD		
2023		
2022		
2021		

Index Facts

Categories	Facts
Weighting	Index weights are constructed using an optimization process that aims to achieve the PAB decarbonisation objectives while minimizing the weights' deviation relative to the Free Float Market Cap (FFMC) weights.
Component Number	20
Review of composition	Annually after the market close of the third Friday of March.
Calculation and Distribution	Price index; Net return index, Gross return index and Decrement index versions are also available.
Date Introduced	Euronext Switzerland 20 PAB Index family was introduced on 18 May 2022
Isin code / Base Value / Base Date	<p>Euronext Switzerland 20 PAB Index (FRESG0000595), 1000 as of 01 January 2010</p> <p>Euronext Switzerland 20 PAB NR Index (FRESG0000603), 1000 as of 01 January 2010</p> <p>Euronext Switzerland 20 PAB GR Index (FRESG0000611), 1000 as of 01 January 2010</p> <p>Euronext Switzerland 20 PAB Decrement 3% Index (FRESG0000629), 1000 as of 01 January 2010</p> <p>Euronext Switzerland 20 PAB Decrement 4% Index (FRESG0000637), 1000 as of 01 January 2010</p>

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Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
NOVARTIS	NOVN	CH	Health Care	19.40
NESTLE SA	NESN	CH	Consumer Staples	17.92
ROCHE HOLDING AG	ROG	CH	Health Care	17.66
CIE FIN RICHEMONT	CFR	CH	Consumer Discretionary	10.29
SWISSCOM AG	SCMN	CH	Telecommunications	6.73
LONZA GROUP AG	LONN	CH	Health Care	6.05
STRAUMANN HOLDING AG	STMN	CH	Health Care	4.33
GIVAUDAN SA	GIVN	CH	Basic Materials	3.97
SONOVA HOLDING AG	SOON	CH	Health Care	3.71
GEBERIT AG REG.	GEBN	CH	Industrials	2.51
				92.58

Portfolio Analysis

Top Sectors Breakdown

