

# Euronext® Switzerland 20 PAB Index

## Objective

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 decarbonization 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/index-rules>.

## Statistics

May 18, 2022

Market Capitalization	EUR Bil	Performance	(%)	Fundamentals	
Full	1,292	QTD	-5.49%	P/E Incl. Neg LTM	19.94
		YTD	-10.48%	P/E Incl. Neg FY1	19.36
		2021	21.68%	P/E excl. Neg LTM	20.08
		2020	2.90%	P/E excl. Neg FY1	19.36
		2019	27.95%	Price/Book	5.66
Components (full)	EUR Bil	Annualized	(%)	Price/Sales	3.95
Average	64.5	2 Year	8.67%	Price/Cash Flow	19.29
Median	30.8	3 Years	7.60%	Dividend Yield (%)	2.76
Largest	323.1	5 Years	6.65%		
Smallest	16.8	Since Base Date 01-01-2010	6.03%		
Component Weights	(%)				
Largest	21.11				
Smallest	0.36				
Top ten	84.10				

## Performance of other versions

Euronext Switzerland 20 PAB NR	Euronext Switzerland 20 PAB GR	Euronext Switzerland 20 PAB Decrement 3%
QTD	QTD	QTD
-4.69%	-4.26%	-5.07%
YTD	YTD	YTD
-9.01%	-8.22%	-10.04%
2021	2021	2021
23.72%	24.83%	20.07%
2020	2020	2020
4.99%	6.13%	1.88%
2019	2019	2019
30.41%	31.75%	26.56%
Euronext Switzerland 20 PAB Decrement 4%		
QTD		
-5.19%		
YTD		
-10.38%		
2021		
18.87%		
2020		
0.86%		
2019		
25.30%		

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## Index Facts

Categories	Facts
Weighting	Index 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.
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	Euronext Switzerland 20 PAB Index (FRESG0000595), 1000 as of 01 January 2010
	Euronext Switzerland 20 PAB NR Index (FRESG0000603), 1000 as of 01 January 2010
	Euronext Switzerland 20 PAB GR Index (FRESG0000611), 1000 as of 01 January 2010
	Euronext Switzerland 20 PAB Decrement 3% Index (FRESG0000629), 1000 as of 01 January 2010
	Euronext Switzerland 20 PAB Decrement 4% Index (FRESG0000637), 1000 as of 01 January 2010

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## Top 10 Components

Company	MNEMO	Cnty	Sector (ICB)	Weight (%)
NESTLE SA	NESN	CH	Consumer Staples	21.11
NOVARTIS	NOVN	CH	Health Care	17.64
ROCHE HOLDING AG	ROG	CH	Health Care	16.81
ZURICH INSURANCE AG	ZURN	CH	Financials	5.57
CIE FIN RICHEMONT	CFR	CH	Consumer Discretionary	5.04
UBS GROUP	UBSG	CH	Financials	4.81
SIKA AG	SIKA	CH	Industrials	3.54
ALCON	ALCC	CH	Health Care	3.45
LONZA GROUP AG	LONN	CH	Health Care	3.31
GIVAUDAN SA	GIVN	CH	Basic Materials	2.82
				<b>84.10</b>

## Portfolio Analysis

### Top Sectors Breakdown

