

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 |
| | | | | | | Price/Sales | 3.95 |
| | | | | | | Price/Cash Flow | 19.29 |
| | | | | | | Dividend Yield (%) | 2.76 |
| Components (full) | | EUR Bil | Annualized | | (%) | | |
| Average | | 64.5 | 2 Year | | 8.67% | | |
| Median | | 30.8 | 3 Years | | 7.60% | | |
| 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 | -4.69% | QTD | -4.26% | QTD | -5.07% |
| YTD | -9.01% | YTD | -8.22% | YTD | -10.04% |
| 2021 | 23.72% | 2021 | 24.83% | 2021 | 20.07% |
| 2020 | 4.99% | 2020 | 6.13% | 2020 | 1.88% |
| 2019 | 30.41% | 2019 | 31.75% | 2019 | 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 |
| | | | | 84.10 |

Portfolio Analysis

Top Sectors Breakdown

