

# ISTOXX® SWISS FAMILY OWNED ESG COMPANY INDEX

## Index description

The iSTOXX Swiss Family Owned ESG Company index tracks the performance of the largest Swiss stocks that are classified as family-owned by the Centre of Family Entrepreneurship and Ownership (CeFEO). Companies that are non-compliant based on the ISS-ESG Norms Based Screening assessment or are involved in Controversial Weapons are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Tobacco, Thermal Coal, Gambling, Pornography, Civilian Firearms, and Military Contracting.

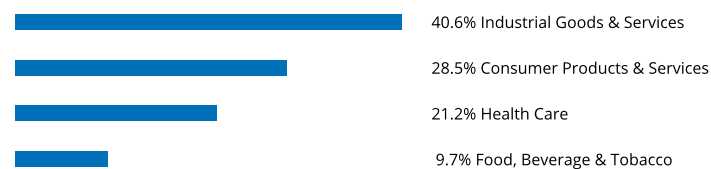
## Key facts

- »The index selects family-owned companies as defined by the Centre of Family Entrepreneurship and Ownership (CeFEO)
- »Screening provided by award-winning ESG data provider ISS-ESG
- »The index family comprises of Global, Eurozone, US and Swiss variants

## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Swiss Family Owned ESG Company Index	N/A	1.1	0.1	0.1	0.2	0.0	21.2	0.7	22.6
iSTOXX Switzerland 15 Index	1,390.7	1,328.6	88.6	45.6	329.2	20.0	24.8	1.5	5.6

## Supersector weighting (top 10)



## Country weighting



## Risk and return figures<sup>1</sup>

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Swiss Family Owned ESG Company Index	2.2	17.9	15.9	N/A	N/A	N/A	N/A	16.0	N/A	N/A
iSTOXX Switzerland 15 Index	3.1	15.6	14.4	27.6	67.0	N/A	N/A	14.5	8.6	10.9
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
iSTOXX Swiss Family Owned ESG Company Index	22.5	18.1	21.8	21.1	N/A	N/A	N/A	0.7	0.2	N/A
iSTOXX Switzerland 15 Index	14.4	14.1	17.1	16.2	16.9	N/A	N/A	0.7	0.5	0.6
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Swiss Family Owned ESG Company Index	0.9	0.8	0.9	0.9	N/A	12.7	10.7	10.6	10.4	N/A
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Swiss Family Owned ESG Company Index	1.4	1.0	1.1	1.2	N/A	-0.8	0.3	0.2	-0.2	N/A

<sup>1</sup> For information on data calculation, please refer to [STOXX calculation reference guide](#).

<sup>2</sup> Based on EURIBOR1M

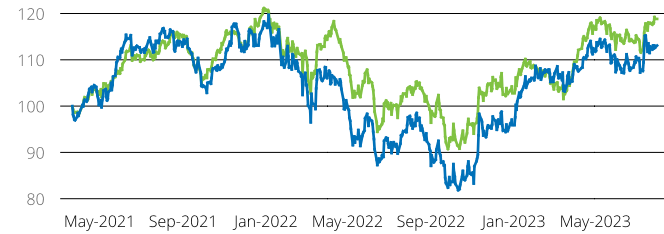
(USD, gross return), all data as of Jul. 31, 2023

## ISTOXX INDICES

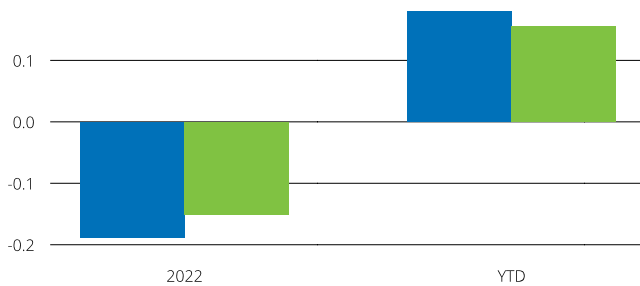
## ISTOXX® SWISS FAMILY OWNED ESG COMPANY INDEX

## Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) <sup>3</sup>	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
iSTOXX Swiss Family Owned ESG Company Index	20.7	18.2	20.7	18.2	3.7	3.1	1.2	13.6
iSTOXX Switzerland 15 Index	22.8	16.3	22.8	16.3	3.6	3.5	2.7	19.6

Performance and annual returns<sup>4</sup>

— iSTOXX® Swiss Family Owned ESG Company Index  
— iSTOXX® Switzerland 15 Index



■ iSTOXX® Swiss Family Owned ESG Company Index ■ iSTOXX® Switzerland 15 Index

## Methodology

The iSTOXX Swiss Family Owned ESG Company index tracks the performance of the largest Swiss stocks that are classified as family-owned by the Centre of Family Entrepreneurship and Ownership (CeFEO). Companies that are non-compliant based on the ISS-ESG Norms Based Screening assessment or are involved in Controversial Weapons are not eligible for selection. Additional exclusion filters are applied, screening companies for involvement in Tobacco, Thermal Coal, Gambling, Pornography, Civilian Firearms, and Military Contracting.

## Versions and symbols

Index	ISIN	Symbol	Bloomberg	Reuters
Gross Return CHF	CH0462362531	IXCHFOGX		.IXCHFOGX
Net Return CHF	CH0462362523	IXCHFOX	IXCHFOX INDEX	.IXCHFOX
Price CHF	CH0462362515	IXCHFOF		.IXCHFOF
Gross Return EUR	CH0462362473	IXCHFOGR		.IXCHFOGR
Net Return EUR	CH0462362465	IXCHFONR		.IXCHFONR
Price EUR	CH0462362457	IXCHFOE		.IXCHFOE
Gross Return USD	CH0462362507	IXCHFOGV		.IXCHFOGV
Net Return USD	CH0462362499	IXCHFOV		.IXCHFOV
Price USD	CH0462362481	IXCHFOL		.IXCHFOL

Complete list available here: [www.stoxx.com/data/vendor\\_codes.html](http://www.stoxx.com/data/vendor_codes.html)

## Quick facts

Weighting	STOXX Equity - Price Weighted
Cap factor	20%
No. of components	Variable
Review frequency	Semi-Annual
Calculation/distribution	End of Day
Calculation hours	18:00:00 18:00:00
Base value/base date	100 as of March. 22, 2021
History	Available from Mar. 22, 2021
Inception date	November. 24, 2022

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

## CONTACT DETAILS

STOXX customer support | P +41 43 430 7272 | [customersupport@stoxx.com](mailto:customersupport@stoxx.com) | <https://qontigo.com/support/>

## DISCLAIMER

STOXX, Deutsche Boerse Group (DBAG) and their licensors, research partners or data providers do not make any warranties or representations, express or implied, with respect to the timeliness, sequence, accuracy, completeness, currentness, merchantability, quality or fitness for any particular purpose of its index data and exclude any liability in connection therewith. STOXX, DBAG and their licensors, research partners or data providers are not providing investment advice through the publication of indices or in connection therewith. In particular, the inclusion of a company in an index, its weighting, or the exclusion of a company from an index, does not in any way reflect an opinion of STOXX, DBAG or their licensors, research partners or data providers on the merits of that company. Financial instruments based on the STOXX® indices, DAX® indices or on any other indices supported by STOXX are in no way sponsored, endorsed, sold or promoted by STOXX, DBAG or their licensors, research partners or data providers.

## BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

## CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

<sup>3</sup> gr. div. yield is calculated as gr. return index return minus price index return

<sup>4</sup> STOXX data from Mar. 22, 2021 to Jul. 31, 2023

(USD, gross return), all data as of Jul. 31, 2023

## ISTOXX® SWISS FAMILY OWNED ESG COMPANY INDEX

Top 10 Components<sup>5</sup>

<b>Company</b>	<b>Supersector</b>	<b>Country</b>	<b>Weight (%)</b>
ROCHE HLDG P	Health Care	Switzerland	21.15
CIE FINANCIERE RICHEMONT	Consumer Products & Services	Switzerland	19.89
SCHINDLER P	Industrial Goods & Services	Switzerland	14.66
KUEHNE + NAGEL	Industrial Goods & Services	Switzerland	13.33
BARRY CALLEBAUT	Food, Beverage & Tobacco	Switzerland	9.71
SWATCH BEARER	Consumer Products & Services	Switzerland	8.66
STADLER RAIL AG	Industrial Goods & Services	Switzerland	4.72
DKSH HOLDING	Industrial Goods & Services	Switzerland	4.12
BUCHER INDUSTRIES	Industrial Goods & Services	Switzerland	1.72
SULZER	Industrial Goods & Services	Switzerland	1.28

<sup>5</sup> Based on the composition as of Jul. 31, 2023

---