

# ISTOXX SWISS FAMILY OWNED ESG COMPANY

## 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.

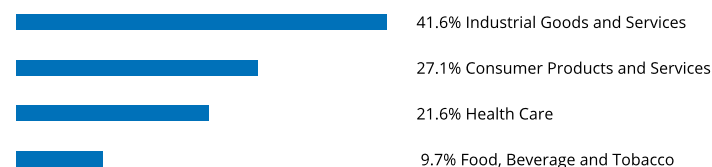
## Key facts

- »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 (EUR bn.) |            | Components (EUR bn.) |        |         |          | Component weight (%) |          | Turnover (%)   |
|---------------------------------------|----------------------|------------|----------------------|--------|---------|----------|----------------------|----------|----------------|
|                                       | Full                 | Free-float | Mean                 | Median | Largest | Smallest | Largest              | Smallest | Last 12 months |
| iSTOXX Swiss Family Owned ESG Company | N/A                  | 0.9        | 0.1                  | 0.1    | 0.2     | 0.0      | 21.6                 | 0.7      | 22.6           |
| iSTOXX Switzerland 15                 | 1,239.2              | 1,182.5    | 78.8                 | 38.5   | 296.4   | 16.8     | 25.1                 | 1.4      | 0.0            |

## 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 | -6.1                      | 4.8  | 4.4  | N/A  | N/A  | N/A                          | N/A  | 4.5  | N/A  | N/A  |
| iSTOXX Switzerland 15                 | -1.9                      | 10.0 | 4.2  | 21.9 | 47.8 | N/A                          | N/A  | 4.2  | 6.9  | 8.2  |
| Index volatility and risk             | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio      |      |      |      |      |
|                                       | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD  | 1Y   | 3Y   | 5Y   |
| iSTOXX Swiss Family Owned ESG Company | N/A                       | N/A  | 17.1 | 17.6 | 17.6 | N/A                          | N/A  | 0.1  | 0.1  | 0.1  |
| iSTOXX Switzerland 15                 | N/A                       | N/A  | 13.2 | 13.5 | 15.3 | N/A                          | N/A  | 0.1  | 0.5  | 0.5  |
| Index to benchmark                    | Correlation               |      |      |      |      | Tracking error (%)           |      |      |      |      |
|                                       | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD  | 1Y   | 3Y   | 5Y   |
| iSTOXX Swiss Family Owned ESG Company | 0.8                       | 0.7  | 0.8  | 0.8  | 0.8  | 6.4                          | 10.3 | 10.4 | 10.3 | 10.3 |
| Index to benchmark                    | Beta                      |      |      |      |      | Annualized information ratio |      |      |      |      |
|                                       | Last month                | YTD  | 1Y   | 3Y   | 5Y   | Last month                   | YTD  | 1Y   | 3Y   | 5Y   |
| iSTOXX Swiss Family Owned ESG Company | 1.1                       | 1.0  | 1.0  | 1.0  | 0.8  | -7.7                         | -0.2 | 0.0  | -0.3 | -0.3 |

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

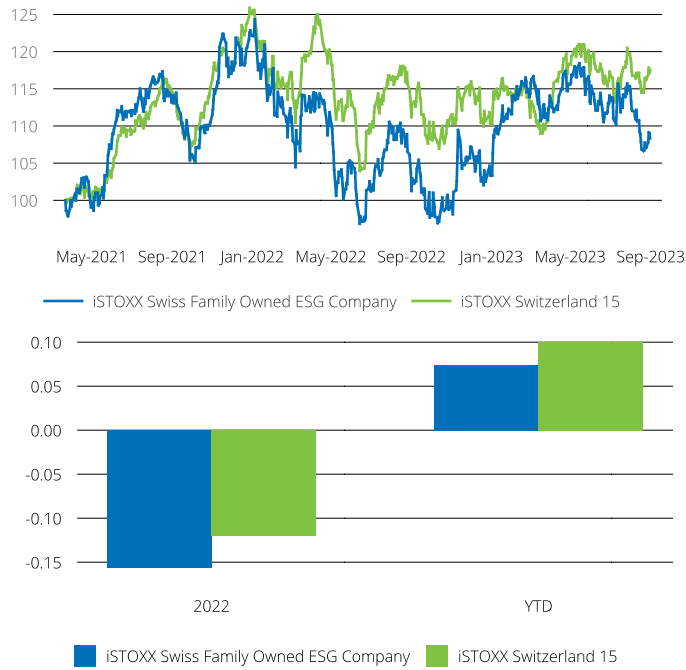
(EUR, price), all data as of Aug. 31, 2023

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## Fundamentals (for last 12 months)

| Index                                 | Price/earnings<br>incl. negative |           | Price/earnings<br>excl. negative |           | Price/<br>book | Dividend<br>yield (%) <sup>3</sup> | Price/<br>sales | Price/<br>cash flow |
|---------------------------------------|----------------------------------|-----------|----------------------------------|-----------|----------------|------------------------------------|-----------------|---------------------|
|                                       | Trailing                         | Projected | Trailing                         | Projected | Trailing       | Trailing                           | Trailing        | Trailing            |
| ISTOXX Swiss Family Owned ESG Company | 19.5                             | 17.1      | 19.5                             | 17.1      | 3.5            | 1.8                                | 1.1             | 8.9                 |
| ISTOXX Switzerland 15                 | 13.4                             | 16.2      | 13.4                             | 16.2      | 3.6            | 2.2                                | 2.7             | 19.2                |

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



## 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   |
|--------------|------|--------------|-----------|-----------|
| Price        | CHF  | CH0462362515 | IXCHFOF   | .IXCHFOF  |
| Net Return   | CHF  | CH0462362523 | IXCHFOX   | .IXCHFOX  |
| Gross Return | CHF  | CH0462362531 | IXCHFOGX  | .IXCHFOGX |
| Price        | EUR  | CH0462362457 | IXCHFOE   | .IXCHFOE  |
| Net Return   | EUR  | CH0462362465 | IXCHFONR  | .IXCHFONR |
| Gross Return | EUR  | CH0462362473 | IXCHFOGR  | .IXCHFOGR |
| Price        | USD  | CH0462362481 | IXCHFOL   | .IXCHFOL  |
| Net Return   | USD  | CH0462362499 | IXCHFOV   | .IXCHFOV  |
| Gross Return | USD  | CH0462362507 | IXCHFOGV  | .IXCHFOGV |

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/>

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## 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> Net dividend yield is calculated as net return index return minus price index return

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

(EUR, price), all data as of Aug. 31, 2023

ISTOXX SWISS FAMILY OWNED ESG COMPANY

Top 10 Components<sup>5</sup>

| Company                  | Supersector                    | Country     | Weight (%) |
|--------------------------|--------------------------------|-------------|------------|
| ROCHE HLDG P             | Health Care                    | Switzerland | 21.60      |
| CIE FINANCIERE RICHEMONT | Consumer Products and Services | Switzerland | 18.90      |
| SCHINDLER P              | Industrial Goods and Services  | Switzerland | 14.53      |
| KUEHNE + NAGEL           | Industrial Goods and Services  | Switzerland | 13.82      |
| BARRY CALLEBAUT          | Food, Beverage and Tobacco     | Switzerland | 9.73       |
| SWATCH BEARER            | Consumer Products and Services | Switzerland | 8.21       |
| STADLER RAIL AG          | Industrial Goods and Services  | Switzerland | 5.14       |
| DKSH HOLDING             | Industrial Goods and Services  | Switzerland | 4.21       |
| BUCHER INDUSTRIES        | Industrial Goods and Services  | Switzerland | 1.71       |
| SULZER                   | Industrial Goods and Services  | Switzerland | 1.43       |

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