

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.

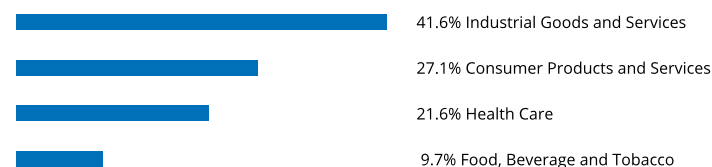
Key facts

- »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 (CHF bn.)		Components (CHF 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	1,187.9	1,133.6	75.6	36.9	284.1	16.1	25.1	1.4	0.0

Supersector weighting (top 10)



Country weighting



Risk and return figures¹

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Swiss Family Owned ESG Company	-5.8	1.8	2.0	N/A	N/A	N/A	N/A	2.0	N/A	N/A
iSTOXX Switzerland 15	-1.6	5.2	1.7	8.5	25.9	N/A	N/A	1.7	2.8	4.8
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	16.5	17.7	17.7	N/A	N/A	-0.0	-0.2	-0.2
iSTOXX Switzerland 15	N/A	N/A	12.6	13.4	15.5	N/A	N/A	-0.1	0.2	0.3
Index to benchmark	Correlation					Tracking error (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
iSTOXX Swiss Family Owned ESG Company	0.9	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	1.2	1.0	1.0	1.1	0.8	-7.7	-0.2	0.0	-0.3	-0.3

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

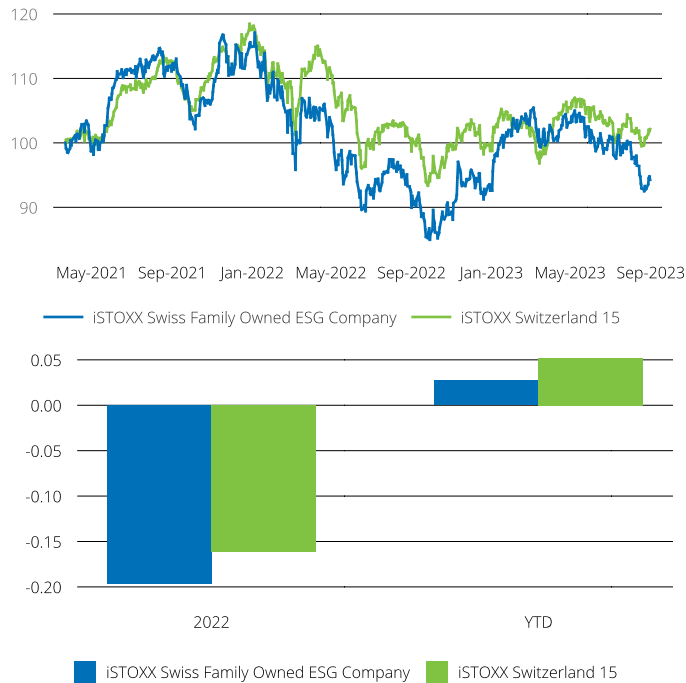
(CHF, price), all data as of Aug. 31, 2023

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Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) ³	Price/ sales	Price/ 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	2.1	2.7	19.2

Performance and annual returns⁴



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

Quick facts

Weighting	STOXX Equity - Price Weighted
Cap factor	20%
No. of components	Variable
Review frequency	Semi-Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	09:00:00 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

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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.

³ Net dividend yield is calculated as net return index return minus price index return

⁴ STOXX data from Mar. 22, 2021 to Aug. 31, 2023

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

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Top 10 Components⁵

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

⁵ Based on the composition as of Aug. 31, 2023