

# ISTOXX GLOBAL FAMILY OWNED ESG COMPANY

## Index description

The iSTOXX Global Family Owned ESG Company index tracks the performance of the largest Global 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.

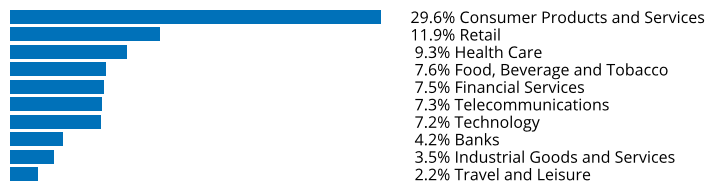
## Key facts

- »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

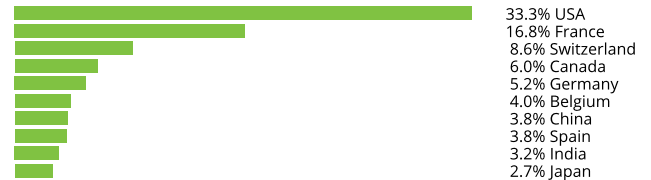
## Descriptive statistics

Index	Market cap (USD bn.)		Components (USD bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
iSTOXX Global Family Owned ESG Company	N/A	1.1	0.0	0.0	0.1	0.0	5.1	0.2	13.3
STOXX Global 1800	63,153.7	57,308.2	31.8	11.1	2,811.7	1.2	4.9	0.0	3.1

## 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 Global Family Owned ESG Company	-4.5	11.1	16.4	N/A	N/A	N/A	N/A	16.5	N/A	N/A
STOXX Global 1800	-2.4	25.1	16.0	27.2	51.0	N/A	N/A	16.2	8.4	8.7
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
iSTOXX Global Family Owned ESG Company	N/A	N/A	15.9	16.1	16.1	N/A	N/A	0.8	0.0	0.0
STOXX Global 1800	N/A	N/A	15.7	15.6	18.2	N/A	N/A	0.8	0.5	0.5
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Global Family Owned ESG Company	0.8	0.8	0.9	0.9	0.9	6.5	7.0	8.0	8.0	8.0
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Global Family Owned ESG Company	0.9	0.9	0.9	0.9	0.7	-3.8	-0.9	0.0	-0.4	-0.4

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

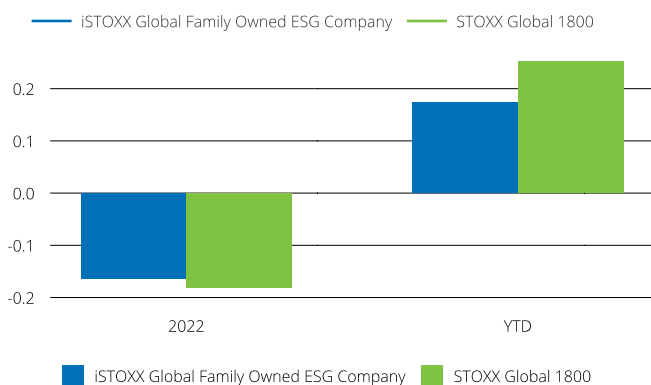
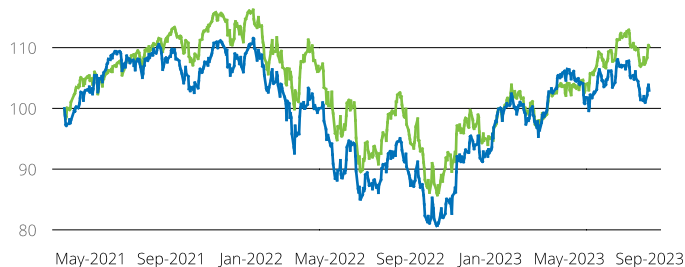
(USD, gross return), all data as of Aug. 31, 2023

# ENVIRONMENTAL SOCIAL ISTOXX GLOBAL FAMILY OWNED ESG COMPANY

## 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 Global Family Owned ESG Company	8.0	13.7	7.8	13.6	0.0	2.3	0.5	21.7
STOXX Global 1800	20.8	17.7	18.7	17.4	0.1	2.5	1.9	10.8

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



## Methodology

The iSTOXX Global Family Owned ESG Company index tracks the performance of the largest Global 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	EUR	CH0462362549	IXGLFOE	.IXGLFOE
Net Return	EUR	CH0462362556	IXGLFONR	.IXGLFONR
Gross Return	EUR	CH0462362564	IXGLFOGR	.IXGLFOGR
Price	USD	CH0462362572	IXGLFOL	.IXGLFOL
Net Return	USD	CH0462362580	IXGLFOV	.IXGLFOV
Gross Return	USD	CH0462362598	IXGLFOGV	.IXGLFOGV

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	4%
No. of components	100
Review frequency	Semi-Annual
Calculation/distribution	Realtime 15 sec
Calculation hours	00:00:01 22:15:00
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.

<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 Aug. 31, 2023

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

## ISTOXX GLOBAL FAMILY OWNED ESG COMPANY

Top 10 Components<sup>5</sup>

Company	Supersector	Country	Weight (%)
Comcast Corp. Cl A	Telecommunications	USA	5.11
WALMART INC.	Retail	USA	4.59
Berkshire Hathaway Inc. Cl B	Financial Services	USA	4.58
HERMES INTERNATIONAL	Consumer Products and Services	France	4.34
L'OREAL	Consumer Products and Services	France	4.30
ROCHE HLDG P	Health Care	Switzerland	4.05
LVMH MOET HENNESSY	Consumer Products and Services	France	3.86
Industria de Diseno Textil SA	Retail	Spain	3.59
CIE FINANCIERE RICHEMONT	Consumer Products and Services	Switzerland	3.54
Nike Inc. Cl B	Consumer Products and Services	USA	3.34

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