

# ISTOXX® GLOBAL FAMILY OWNED ESG COMPANY INDEX

## 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.

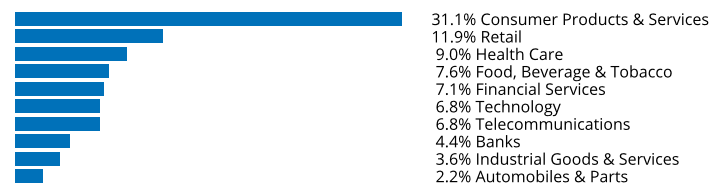
## Key facts

- »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

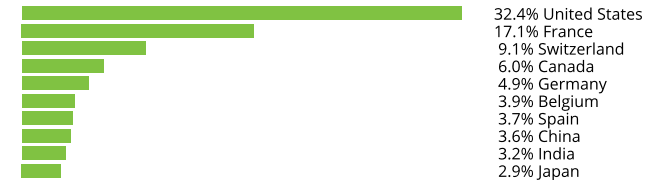
## Descriptive statistics

| 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 Index | N/A                  | 1.1        | 0.0                  | 0.0    | 0.0     | 0.0      | 4.4                  | 0.1      | 13.3           |
| STOXX Global 1800 Index                      | 62,937.0             | 57,048.3   | 31.7                 | 11.1   | 2,903.0 | 1.4      | 5.1                  | 0.0      | 2.7            |

## 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 Index | 6.4                       | 13.1 | 19.1 | N/A  | N/A  | N/A                                  | N/A  | 19.3 | N/A  | N/A |
| STOXX Global 1800 Index                      | 6.0                       | 13.6 | 16.5 | 33.0 | 40.5 | N/A                                  | N/A  | 16.7 | 10.0 | 7.1 |
| Index volatility and risk                    | Annualized volatility (%) |      |      |      |      | Annualized Sharpe ratio <sup>2</sup> |      |      |      |     |
| iSTOXX Global Family Owned ESG Company Index | 12.6                      | 13.3 | 16.5 | 16.4 | N/A  | N/A                                  | N/A  | 0.9  | 0.0  | N/A |
| STOXX Global 1800 Index                      | 10.6                      | 12.0 | 16.6 | 15.6 | 18.1 | N/A                                  | N/A  | 0.8  | 0.6  | 0.4 |
| Index to benchmark                           | Correlation               |      |      |      |      | Tracking error (%)                   |      |      |      |     |
| iSTOXX Global Family Owned ESG Company Index | 0.8                       | 0.8  | 0.9  | 0.9  | N/A  | 6.2                                  | 7.1  | 8.0  | 8.1  | N/A |
| Index to benchmark                           | Beta                      |      |      |      |      | Annualized information ratio         |      |      |      |     |
| iSTOXX Global Family Owned ESG Company Index | 0.9                       | 0.9  | 0.9  | 1.0  | N/A  | 0.9                                  | -0.1 | 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

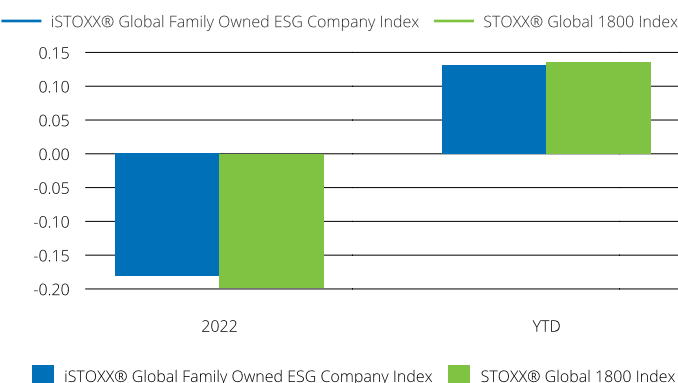
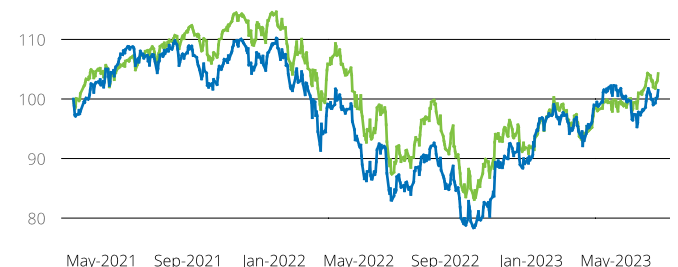
(USD, price), all data as of Jun. 30, 2023

## ISTOXX INDICES

## ISTOXX® GLOBAL FAMILY OWNED ESG COMPANY INDEX

## 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 Global Family Owned ESG Company Index | 9.0                              | 14.7      | 8.7                              | 14.6      | 0.0            | 1.8                                | 0.6             | 21.0                |
| STOXX Global 1800 Index                      | 23.7                             | 18.3      | 19.7                             | 18.0      | 0.1            | 2.0                                | 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   |
|------------------|--------------|----------|----------------|-----------|
| Gross Return EUR | CH0462362564 | IXGLFOGR |                | .IXGLFOGR |
| Net Return EUR   | CH0462362556 | IXGLFONR | IXGLFONR INDEX | .IXGLFONR |
| Price EUR        | CH0462362549 | IXGLFOE  |                | .IXGLFOE  |
| Gross Return USD | CH0462362598 | IXGLFOGV | IXGLFOGV INDEX | .IXGLFOGV |
| Net Return USD   | CH0462362580 | IXGLFOV  | IXGLFOV INDEX  | .IXGLFOV  |
| Price USD        | CH0462362572 | IXGLFOL  |                | .IXGLFOL  |

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        | 00:00:00 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> Net dividend yield is calculated as net return index return minus price index return

<sup>4</sup> STOXX data from Mar. 22, 2021 to Jun. 30, 2023

(USD, price), all data as of Jun. 30, 2023

## ISTOXX® GLOBAL FAMILY OWNED ESG COMPANY INDEX

Top 10 Components<sup>5</sup>

| Company                       | Supersector                  | Country       | Weight (%) |
|-------------------------------|------------------------------|---------------|------------|
| HERMES INTERNATIONAL          | Consumer Products & Services | France        | 4.42       |
| L'OREAL                       | Consumer Products & Services | France        | 4.40       |
| Comcast Corp. Cl A            | Telecommunications           | United States | 4.39       |
| WALMART INC.                  | Retail                       | United States | 4.30       |
| Berkshire Hathaway Inc. Cl B  | Financial Services           | United States | 4.19       |
| LVMH MOET HENNESSY            | Consumer Products & Services | France        | 4.15       |
| CIE FINANCIERE RICHEMONT      | Consumer Products & Services | Switzerland   | 4.09       |
| ROCHE HLDG P                  | Health Care                  | Switzerland   | 4.07       |
| Nike Inc. Cl B                | Consumer Products & Services | United States | 3.51       |
| Industria de Diseno Textil SA | Retail                       | Spain         | 3.50       |

<sup>5</sup> Based on the composition as of Jun. 30, 2023