

# 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.

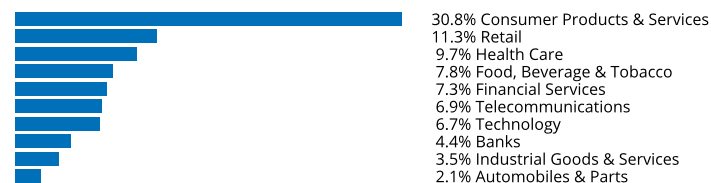
## Key facts

- »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

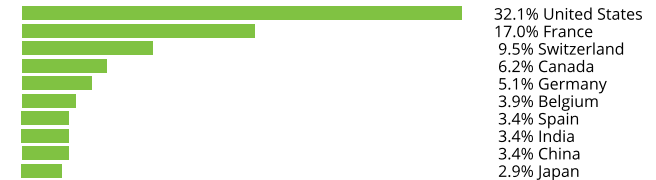
## Descriptive statistics

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	4.5	0.1	19.9
STOXX Global 1800 Index	59,490.8	53,924.1	30.0	10.4	2,655.1	0.4	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 Index	-6.5	7.2	5.4	N/A	N/A	N/A	N/A	5.4	N/A	N/A
STOXX Global 1800 Index	-1.2	8.1	2.0	34.8	43.5	N/A	N/A	2.0	10.5	7.6
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio <sup>2</sup>				
iSTOXX Global Family Owned ESG Company Index	11.5	13.6	17.5	16.5	N/A	N/A	N/A	0.2	-0.1	N/A
STOXX Global 1800 Index	10.6	12.4	17.9	16.0	18.1	N/A	N/A	-0.0	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
iSTOXX Global Family Owned ESG Company Index	0.9	0.8	0.9	0.9	N/A	6.0	7.4	8.0	8.2	N/A
Index to benchmark	Beta					Annualized information ratio				
iSTOXX Global Family Owned ESG Company Index	0.9	0.9	0.9	0.9	N/A	-10.5	-0.3	0.4	-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

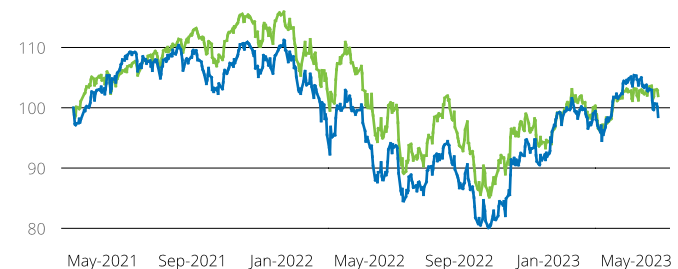
(USD, net return), all data as of May 31, 2023

## ISTOXX INDICES

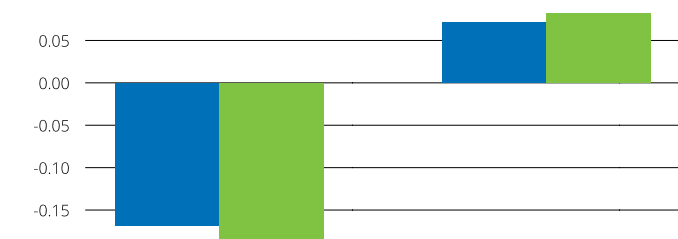
## ISTOXX® GLOBAL FAMILY OWNED ESG COMPANY INDEX

## 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 Global Family Owned ESG Company Index	7.9	14.0	7.6	13.9	0.0	1.6	0.5	20.2
STOXX Global 1800 Index	22.3	17.2	18.6	16.9	0.1	1.7	1.8	6.0

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

— iSTOXX® Global Family Owned ESG Company Index — STOXX® Global 1800 Index



■ iSTOXX® Global Family Owned ESG Company Index ■ STOXX® Global 1800 Index

## 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	00:00:01 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> Net dividend yield is calculated as net return index return minus price index return

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

## ISTOXX® GLOBAL 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	4.46
Comcast Corp. Cl A	Telecommunications	United States	4.43
HERMES INTERNATIONAL	Consumer Products & Services	France	4.40
L'OREAL	Consumer Products & Services	France	4.27
WALMART INC.	Retail	United States	4.27
Berkshire Hathaway Inc. Cl B	Financial Services	United States	4.20
LVMH MOET HENNESSY	Consumer Products & Services	France	4.07
CIE FINANCIERE RICHEMONT	Consumer Products & Services	Switzerland	4.06
Nike Inc. Cl B	Consumer Products & Services	United States	3.56
Industria de Diseno Textil SA	Retail	Spain	3.21

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

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