

AXA IM Top 100 ESG Global Developed Large Cap Equities Net Total Return Index

DESCRIPTION

The AXA IM Top 100 ESG Global Developed Large Cap Equities Net Total Return Index aims at representing global large cap equities including only the top 100 best rated companies in terms of ESG scores. It excludes all companies with less than 25% women on board, more than 1000 CO2 emission as well as those affected by severe controversies.

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	DE000SL0EB31 / SL0EB3	Base Value / Base Date	100 Points / 04.09.2019
Bloomberg / Reuters	AXAEGDLC Index/ .AXAEGDLC	Last Price	155.50
Index Calculator	Solactive AG	Dividends	Reinvested
Index Type	NTR	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	EUR	History	Available daily back to 04.09.2019
Index Members	100		

FACTSHEET - AS OF 22-Feb-2024
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STATISTICS

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	3.82%	10.48%	12.67%	13.59%	4.08%	55.50%
Performance (p.a.)						10.39%
Volatility (p.a.)	8.36%	7.68%	9.59%	10.49%	8.14%	18.15%
High	155.50	155.50	155.50	155.50	155.50	155.50
Low	149.74	140.15	130.37	129.78	146.85	74.19
Sharpe Ratio*	6.45	5.98	2.45	0.94	3.26	0.36
Max. Drawdown	-1.09%	-1.71%	-8.29%	-8.61%	-1.71%	-36.27%
VaR 95 \ 99				-18.8% \ -27.2%		-24.7% \ -51.4%
CVaR 95 \ 99				-24.2% \ -31.8%		-44.8% \ -91.6%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

COMPOSITION BY CURRENCIES

- USD 44.5%
- EUR 27.5%
- GBP 6.8%
- JPY 6.0%
- Others 15.2%



COMPOSITION BY COUNTRIES

- US 37.4%
- FR 9.8%
- GB 6.8%
- DE 6.0%
- Others 40.0%



TOP COMPONENTS AS OF 22-Feb-2024

Company	Ticker	Country	Currency	Index Weight (%)
NVIDIA CORP	NVDA UW Equity	US	USD	1.55%
LONZA GROUP AG	LONN SE Equity	CH	CHF	1.33%
ASML HOLDING NV	ASML NA Equity	NL	EUR	1.24%
LAM RESEARCH CORP	LRCX UW Equity	US	USD	1.22%
NOVO NORDISK A/S	NOVOB DC Equity	DK	DKK	1.20%
SVENSKA HANDELSBANKEN AB CLASS A	SHBA SS Equity	SE	SEK	1.12%
TRANE TECHNOLOGIES PLC	TT UN Equity	IE	USD	1.12%
SCHNEIDER ELECTRIC SE	SU FP Equity	FR	EUR	1.12%
WW GRAINGER INC	GWW UN Equity	US	USD	1.11%
ARC RESOURCES LTD	ARX CT Equity	CA	CAD	1.11%

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