

## 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	142.55
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	102		

FACTSHEET - AS OF 30-Nov-2023  
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**STATISTICS**

EUR	30D	90D	180D	360D	YTD	Since Inception
Performance	7.94%	0.99%	3.29%	8.05%	12.55%	42.55%
Performance (p.a.)						8.72%
Volatility (p.a.)	8.79%	10.99%	10.13%	11.32%	11.03%	18.55%
High	142.55	142.55	142.66	142.66	142.66	148.05
Low	132.07	130.37	130.37	126.26	126.66	74.19
Sharpe Ratio*	17.00	0.02	0.28	0.38	0.89	0.26
Max. Drawdown	-0.43%	-8.29%	-8.61%	-8.61%	-8.61%	-36.27%
VaR 95 \ 99				-19.5% \ -29.7%		-25.2% \ -51.4%
CVaR 95 \ 99				-26.2% \ -37.4%		-45.9% \ -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 43.5%
- EUR 28.5%
- GBP 6.9%
- CHF 6.3%
- Others 14.9%



**COMPOSITION BY COUNTRIES**

- US 36.7%
- FR 10.0%
- GB 6.9%
- DE 6.4%
- Others 40.0%



**TOP COMPONENTS AS OF 30-Nov-2023**

Company	Ticker	Country	Currency	Index Weight (%)
WILLIAMS-SONOMA INC	WSM UN Equity	US	USD	1.31%
VESTAS WIND SYSTEMS A/S	VWS DC Equity	DK	DKK	1.30%
LOGITECH INTERNATIONAL SA	LOGN SE Equity	CH	CHF	1.21%
DASSAULT SYSTEMES SA	DSY FP Equity	FR	EUR	1.19%
GIVAUDAN SA	GIVN SE Equity	CH	CHF	1.14%
SAP SE	SAP GY Equity	DE	EUR	1.13%
SWISS RE AG	SREN SE Equity	CH	CHF	1.12%
MOBILEYE GLOBAL INC-A	MBLY UW Equity	US	USD	1.12%
SHOPIFY INC	SHOP UN Equity	CA	USD	1.12%
CADENCE DESIGN SYSTEMS INC	CDNS UW Equity	US	USD	1.12%

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This info service is offered exclusively by Solactive AG, Platz der Einheit 1, D-60327 Frankfurt am Main|E-Mail: [indexing@solactive.com](mailto:indexing@solactive.com)

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