ENVIRONMENTAL SOCIAL

STOXX® EUROPE 600 BANKS ESG-X INDEX

Index description

The STOXX Benchmark ESG-X Indices are based on a selection of STOXX Benchmark Indices and apply standardized ESG exclusion screens. The screens are based on the responsible policies of leading asset owners and aim to reduce reputational and idiosyncratic risks.

STOXX excludes companies that Sustainalytics considers to be non-compliant based on Sustainalytics Global Standards Screening assessment, that are involved in Controversy Rating, ESG Risk Rating, Unconventional Oil & Gas, Small Arms, Military Weapons, Controversial Weapons, are tobacco producers, or that either derive revenues from thermal coal extraction or exploration or have power generation capacity that utilizes thermal coal.

STOXX Benchmark ESG-X Indices are suitable as underlying indices for mandates, passive funds, ETFs, structured products, and listed derivatives, with the ambition to increase liquidity and lower the cost of trading.

Key facts

»ESG screened versions of STOXX Benchmark Indices.

»Screens are based on responsible policies and aim to reduce reputational and idiosyncratic risks.

»Screening provided by award-winning ESG data provider Sustainalytics.

»Transparent free-float market cap weighting scheme.

»Low tracking error with similar risk-return profile compared to their underlying indices.

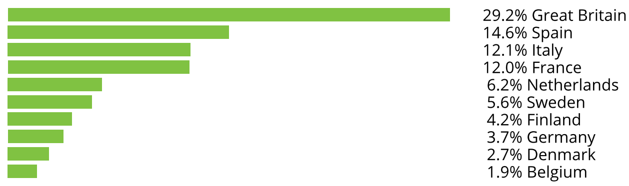
»Suitable as underlying for mandates, passive funds, ETFs, structured products.

Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe 600 Banks ESG-X Index	1,010.9	875.0	19.4	11.5	152.9	1.6	17.5	0.2	4.2
STOXX Europe 600 Banks Index	1,010.9	875.0	19.4	11.5	152.9	1.6	17.5	0.2	3.9

Supersector weighting (top 10)

Country weighting



Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe 600 Banks ESG-X Index	5.5	22.3	36.7	113.9	20.1	N/A	N/A	37.1	29.2	3.8
STOXX Europe 600 Banks Index	5.5	22.3	36.8	111.7	20.0	N/A	N/A	37.2	28.7	3.8
Index volatility and risk	**Annualized volatility (%)**					**Annualized Sharpe ratio[2]**				
STOXX Europe 600 Banks ESG-X Index	13.7	22.9	21.9	27.2	28.9	N/A	N/A	1.4	0.9	0.1
STOXX Europe 600 Banks Index	13.7	22.9	21.9	27.0	28.8	N/A	N/A	1.4	0.9	0.1
Index to benchmark	**Correlation**					**Tracking error (%)**				
STOXX Europe 600 Banks ESG-X Index	1.0	1.0	1.0	1.0	1.0	0.1	0.1	0.1	0.5	0.5
Index to benchmark	**Beta**					**Annualized information ratio**				
STOXX Europe 600 Banks ESG-X Index	1.0	1.0	1.0	1.0	1.0	0.7	-0.2	-0.6	0.7	0.1

[1] For information on data calculation, please refer to STOXX calculation reference guide.
[2] Based on EURIBOR1M

(EUR, gross return), all data as of Jul. 31, 2023

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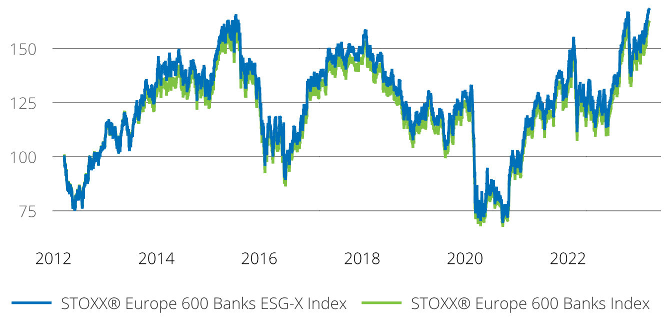
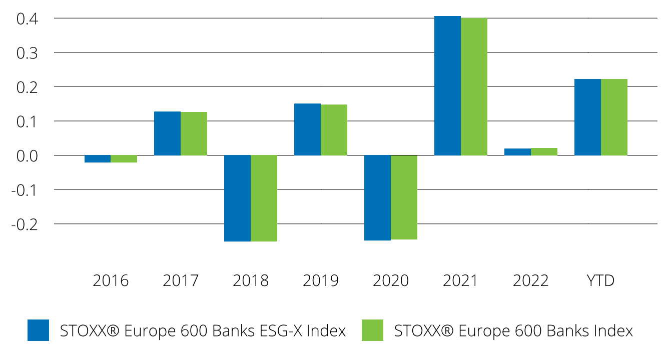
Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [3]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe 600 Banks ESG-X Index	7.6	6.6	7.6	6.6	0.7	7.6	1.3	N/A
STOXX Europe 600 Banks Index	7.6	6.6	7.6	6.6	0.7	7.6	1.3	N/A

Performance and annual returns[4]





Methodology

The STOXX Benchmark ESG-X Indices are based on a selection of STOXX Benchmark Indices and apply standardized ESG exclusion screens.

STOXX excludes companies that Sustainalytics considers to be non-compliant based on Sustainalytics Global Standards Screening assessment, that are involved in Controversy Rating, ESG Risk Rating, Unconventional Oil & Gas, Small Arms, Military Weapons, Controversial Weapons (anti-personnel mines, biological and chemical weapons, cluster weapons, depleted uranium, nuclear weapons and white phosphorus weapons), are tobacco producers, or that either derive revenues from thermal coal extraction or exploration, or have power generation capacity that utilizes thermal coal.

The indices are reviewed quarterly and components are weighted by free float market cap, with a maximum capped weight of 10% for the EURO STOXX 50 ESG-X Index, and 20% for the remaining Benchmark ESG-X Indices.

Deleted companies are not replaced.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0476174377	SX7WESGX	SX7WESGX INDEX	.SX7WESGX
Net Return	EUR	CH0476173775	SX7RESGX	SX7RESGX INDEX	.SX7RESGX
Price	EUR	CH0476174575	SX7PESGX	SX7PESGX INDEX	.SX7PESGX
Gross Return	USD	CH0476173833	SX7ZESGX		.SX7ZESGX
Net Return	USD	CH0476174641	SX7VESGX		.SX7VESGX
Price	USD	CH0476173999	SX7LESGX		.SX7LESGX

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Free-float market cap weighted
Cap factor	0.2
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of March. 19, 2012
History	Available from Mar. 19, 2012
Inception date	May. 29, 2019

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS
STOXX customer support | P +41 43 430 7272 | customersupport@stoxx.com | https://qontigo.com/support/

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.

[3] gr. div. yield is calculated as gr. return index return minus price index return
[4] STOXX data from Mar. 19, 2012 to Jul. 31, 2023

(EUR, gross return), all data as of Jul. 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
HSBC	Banks	Great Britain	17.47
BNP PARIBAS	Banks	France	8.03
BCO SANTANDER	Banks	Spain	6.93
ING GRP	Banks	Netherlands	5.49
UNICREDIT	Banks	Italy	5.10
BCO BILBAO VIZCAYA ARGENTARIA	Banks	Spain	4.97
INTESA SANPAOLO	Banks	Italy	4.85
NORDEA BANK	Banks	Finland	4.24
LLOYDS BANKING GRP	Banks	Great Britain	3.91
BARCLAYS	Banks	Great Britain	3.00

[5] Based on the composition as of Jul. 31, 2023