

STANDARD ETHICS EUROPEAN BANKS INDEX

REVIEW – APRIL 2022

Standard Ethics has approved the following changes that will become effective after the close of business on Thursday, 31 March 2022 and effective on Friday, 01 April 2022. Standard Ethics' indices are *Open Free Sustainability Indexes*, which are self-funded, public and freely available both in their components and in the ratings assigned to each constituent because they are not - to date - financial products for asset management.

Rating Changes (October 2021 – March 2022)

24/11/2021 - Lloyds Banking Group (ISIN: GB0008706128): upgraded from E+ to EE-

Inclusion

None

Exclusion

None

Index Constituents from 01 April 2022:

Company	ISIN			Rating	Rating Outlook	Rating Outlook Company
FinecoBank	IT0000072170		E	EE-	EE-	EE- Standard Chartered
UniCredit	IT0005239360	E	ΞH	+	- pos.	pos. AIB Group
Banco BPM	IT0005218380	E	Ē+		pos.	pos. Banco Santander
BBVA	ES0113211835	E	∃+			Banco Comercial Portugues
BNP Paribas	FR0000131104	E	Ξ+			Bank of Ireland Group
HSBC Holdings	GB0005405286	E	Ξ +			Bank Pekao
Intesa Sanpaolo	IT0000072618	E	E+			Barclays
Nordea Bank	FI4000297767	E	Ξ+			CaixaBank
Svenska Handelsbanken	SE0007100599	E	E+			Credit Agricole
Swedbank	SE0000242455	E	<u>+</u>			Credit Suisse Group
ABN AMRO Bank	NL0011540547	E	E+			Erste Group Bank
Banco de Sabadell	ES0113860A34	E	E+			ING Groep
Bankia	ES0113307062	E	Ē+			Natixis
Commerzbank	DE000CBK1001	E	Ξ+			Raiffeisen Bank International
Julius Baer Group	CH0102484968	E	E+	neg		I. UBS Group
Lloyds Banking Group	GB0008706128	E				DNB
Mediobanca	IT0000062957	E	E			KBC Group
PKO Bank Polski	PLPKO0000016	E	-			Deutsche Bank
Skandinaviska Enskilda Banken	SE0000148884	E	-			Natwest Group (formerly Royal Bank of Scotland Group)
Societe Generale	FR0000130809	F	Pending			Danske Bank
	FinecoBank UniCredit Banco BPM BBVA BBVA BNP Paribas HSBC Holdings Intesa Sanpaolo Nordea Bank Svenska Handelsbanken Swedbank ABN AMRO Bank Banco de Sabadell Bankia Commerzbank Commerzbank Iulius Baer Group Lloyds Banking Group Mediobanca PKO Bank Polski Skandinaviska Enskilda Banken	FinecoBankIT000072170UniCreditIT0005239360Banco BPMIT0005218380BBVAES0113211835BNP ParibasFR000131104HSBC HoldingsGB0005405286Intesa SanpaoloIT000072618Nordea BankFI4000297767Svenska HandelsbankenSE0007100599SwedbankSE000242455ABN AMRO BankNL0011540547Banco de SabadellES0113860A34BankiaES0113307062CommerzbankDE000CBK1001Julius Baer GroupCH0102484968Lloyds Banking GroupGB0008706128MediobancaIT0000062957PKO Bank PolskiPLPKC0000016Skandinaviska Enskilda BankenSE000148884	FinecoBankIT000072170FinecoBankUniCreditIT0005239360FinecoBankBanco BPMIT0005218380FinecoBankBBVAES0113211835FinecoBankBNP ParibasFR0000131104FinecoBankHSBC HoldingsGB0005405286FinecoBankIntesa SanpaoloIT0000072618FinecoBankNordea BankFI4000297767FinecoBankSvenska HandelsbankenSE0007100599FinecoBankSwedbankSE0007100599FinecoBankABN AMRO BankNL0011540547FinecoBankBanco de SabadellES0113307062FinecoBankJulius Baer GroupCH0102484968FinecoBanking GroupLloyds Banking GroupGB0008706128FinecoBankPKO Bank PolskiPLPKC0000016FinecoBankSkandinaviska Enskilda BankenSE000148884	FinecoBankIT0000072170EE-UniCreditIT0005239360E+Banco BPMIT0005218380E+BBVAES0113211835E+BNP ParibasFR0000131104E+HSBC HoldingsGB0005405286E+Intesa SanpaoloIT000072618E+Nordea BankFI4000297767E+Svenska HandelsbankenSE0007100599E+SwedbankSE000242455E+Banco de SabadellES0113860A34E+BankiaES0113307062E+CommerzbankDE000CBK1001E+Julius Baer GroupCH0102484968E+Lloyds Banking GroupGB008706128EPKO Bank PolskiPLPKC000016E-Skandinaviska Enskilda BankenSE000148884E-	FinecoBank IT0000072170 EE- UniCredit IT0005239360 E+ pos. Banco BPM IT0005218380 E+ pos. BBVA ES0113211835 E+	FinecoBankIT0000072170EE-Standard CharteredUniCreditIT0005239360E+pos.AlB GroupBanco BPMIT0005218380E+pos.Banco SantanderBBVAES0113211835E+Banco Comercial PortuguesBNP ParibasFR0000131104E+Bank of Ireland GroupHSBC HoldingsGB0005405286E+Bank PekaoIntesa SanpaoloIT000072618E+BarclaysNordea BankFH000297767E+CaixaBankSvenska HandelsbankenSE0007100599E+Credit AgricoleSwedbankSE000242455E+Credit Suisse GroupABN AMRO BankNL0011540547E+ING GroepBankiaES0113800A34E+NIG GroepBankiaES0113307062E+NatixisJulius Baer GroupCH0102484968E+ng.Lloyds Banking GroupGB008706128EDNBMediobancaIT000062957EDNBPKO Bank PolskiPLPKO000016EDeutsche BankSkandinaviska Enskilda BankenSE000148884E-Natwest Group (formerly Royal Bank of Scotland Group)

For **inquiries** or **comments** please contact the front office of Standard Ethics at the following e-mail address: <u>mr.welcome@standardethics.eu</u>

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