

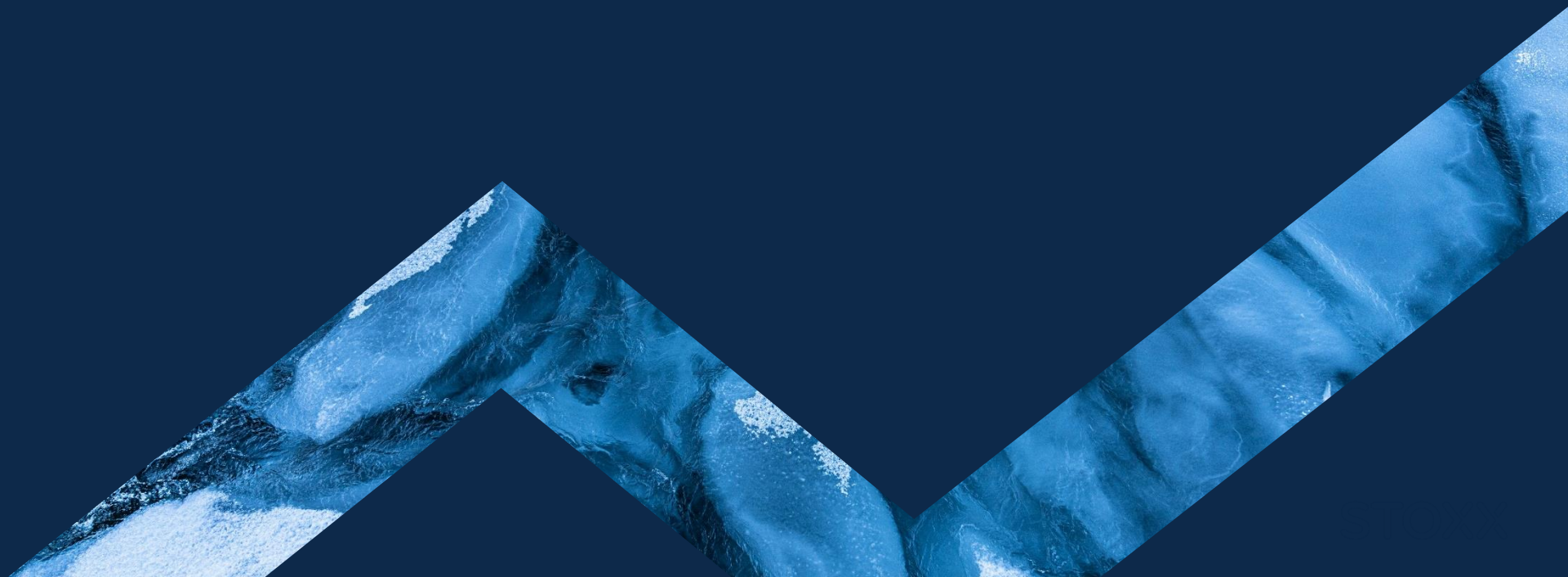
STOXX ESG Länder PAB Indices

Year End Update 2025



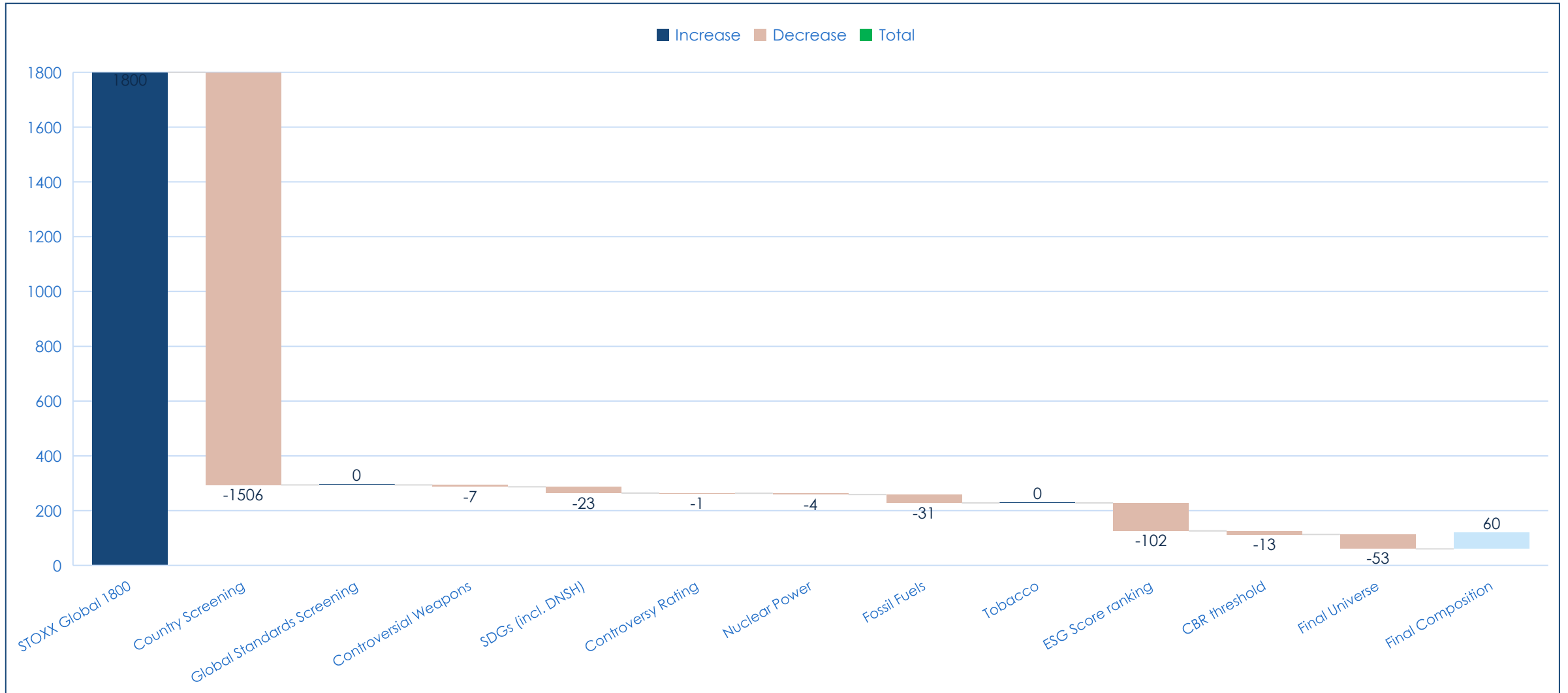
STOXX

STOXX ESG Länder Eurozone PAB



STOXX® ESG Länder Eurozone PAB

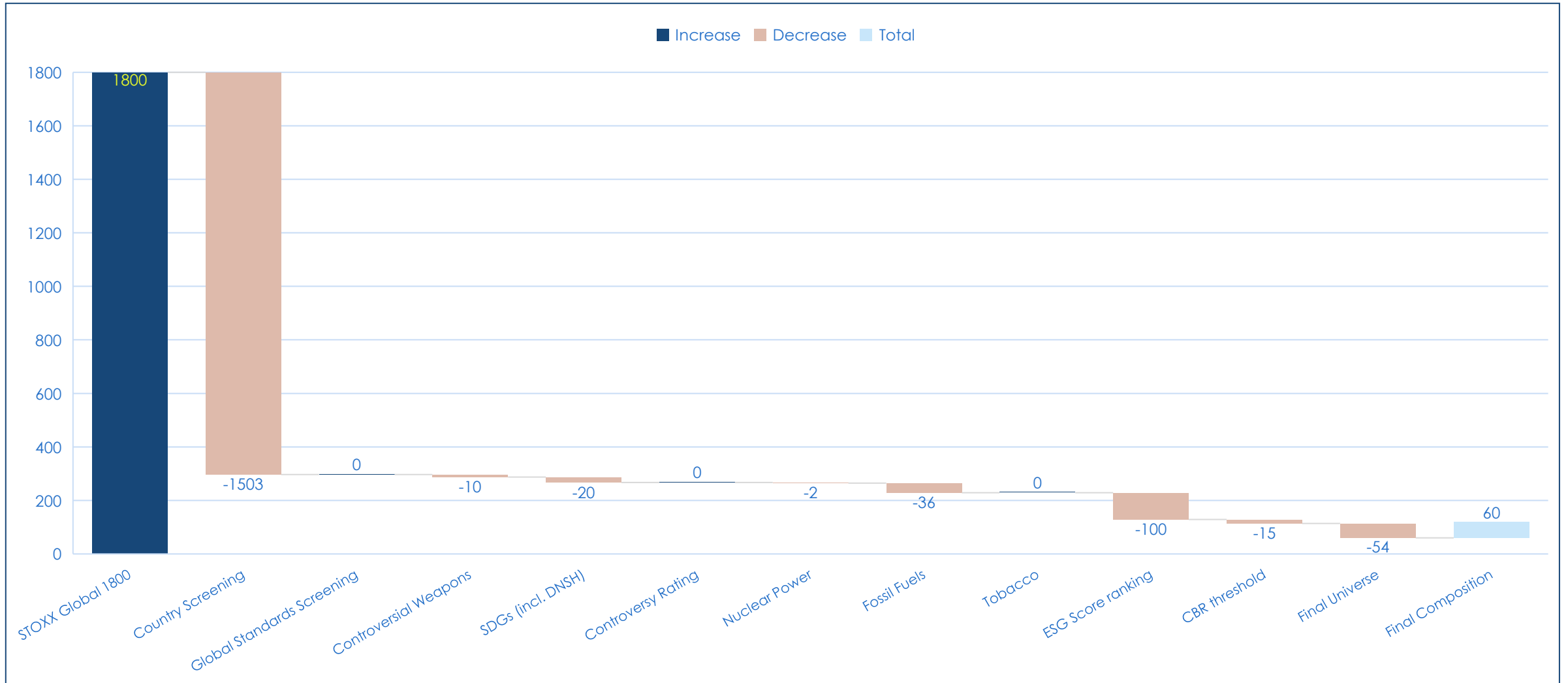
Selection Breakdown | March 2025 Review



Exclusion breakdown, based on selection steps according to methodology for March 2025 annual review of the index composition. Starting universe defined as STOXX Global 1800

STOXX® ESG Länder Eurozone PAB

Selection Breakdown | March 2026 Review



Exclusion breakdown, based on selection steps according to methodology for March 2026 annual review of the index composition. Starting universe defined as STOXX Global 1800

STOXX® ESG Länder Eurozone PAB

Risk & Return Characteristics

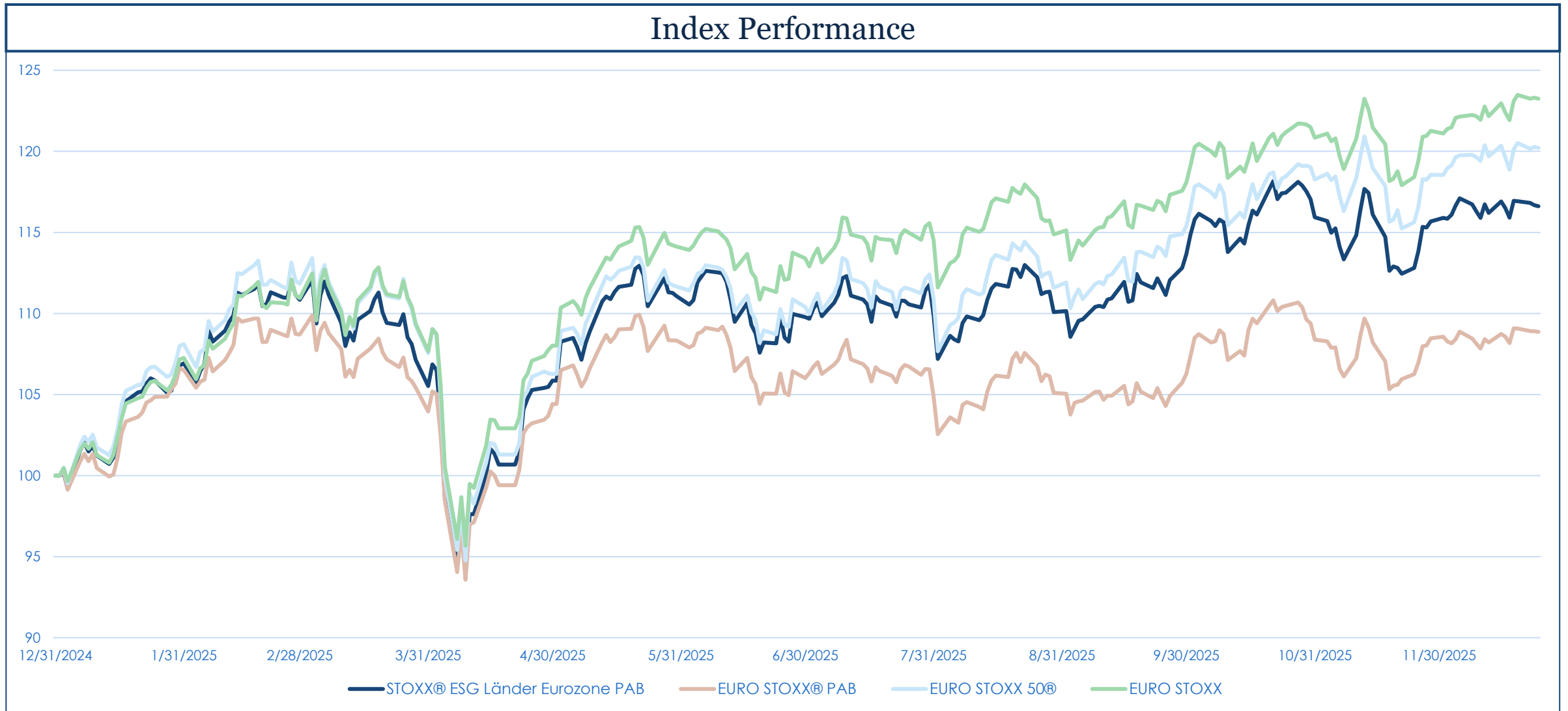
Risk, Returns & Sustainability

	STOXX® ESG Länder Eurozone PAB	EURO STOXX® PAB	EURO STOXX 50®	EURO STOXX
Performance	17.53%	9.70%	21.20%	24.25%
Volatility	15.71%	14.31%	16.63%	15.39%
Sharpe ratio	1.12	0.68	1.27	1.58
Tracking error	3.40%	4.55%	2.44%	-
Maximum drawdown	16.09%	14.84%	16.44%	15.22%
Index Dividend Yield	2.56%	2.39%	2.91%	3.07%
Constituents	60	236	50	297
Total ESG Score	62.41	59.98	59.47	58.68
Carbon Reduction	84.20%	76.42%	1.79%	-
High Climate Impact (Weights)	61.99%	61.96%	62.85%	61.84%
High Climate Impact (Number)	61.67%	59.32%	66.00%	64.65%
Carbon Footprint				
Scope 1 + 2 Emissions	590,771	1,112,482	4,195,600	4,213,601
Scope 1+ 2+ 3 Emissions	25,148,911	36,614,468	118,281,812	90,125,934
GHG Intensity				
Scope 1+2 Emissions over EVIC (EUR)	10.73	15.37	33.89	70.13
Scope 1+2+3 Emissions over EVIC (EUR)	176.64	263.64	1097.99	1,117.94

- 1) Timeseries calculated from December 31, 2024 – December 31, 2025 (EUR Net Return)
- 2) Total ESG Score based on ISS ESG data
- 3) Scope 1+2+3 emissions based on ISS ESG data
- 4) Data points based on December 31, 2025 (close of business for components and weights)
- 5) High Climate Impact data points as of December 31, 2025.

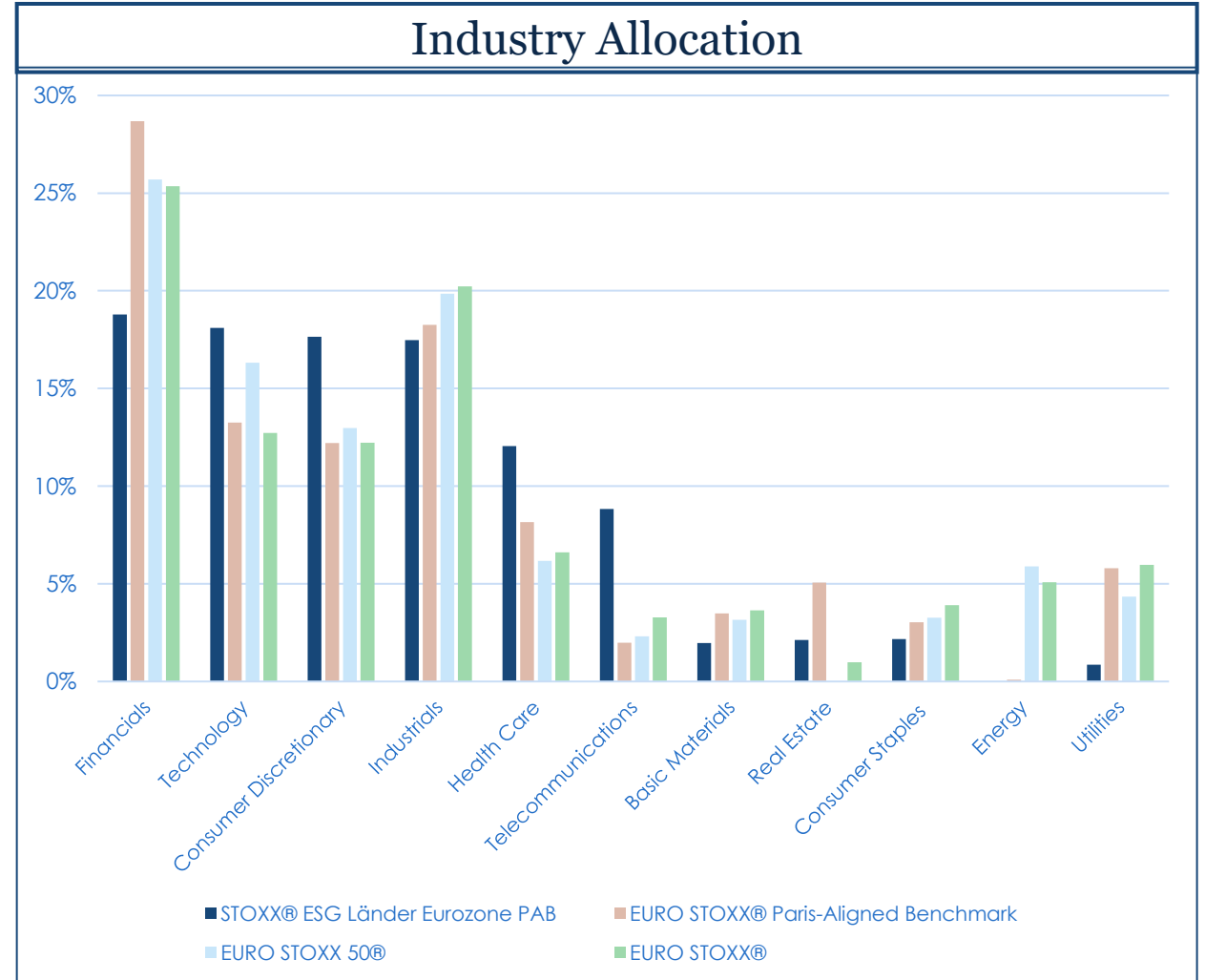
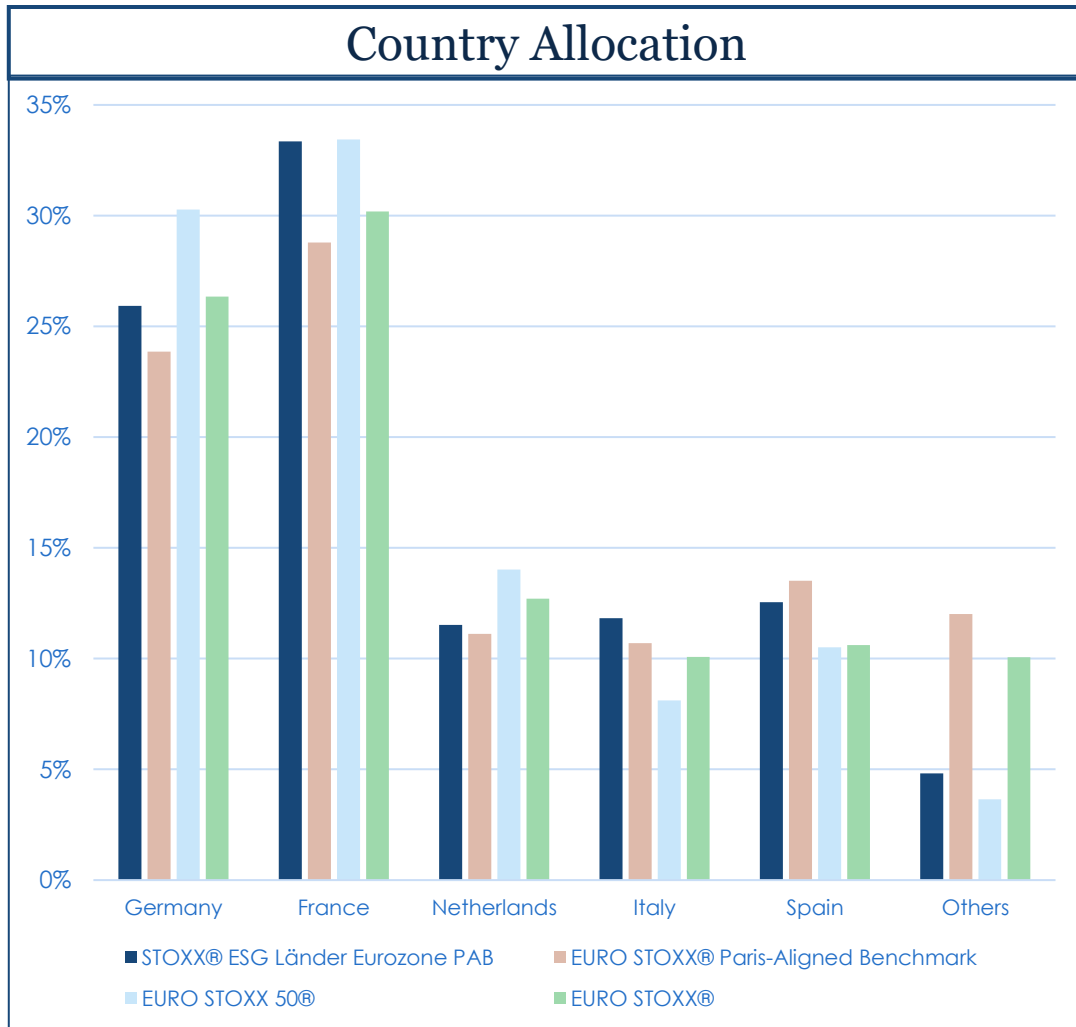
STOXX® ESG Länder Eurozone PAB

Risk & Return Characteristics



STOXX® ESG Länder Eurozone PAB

Country & Industry Allocation



Others are (Ireland, Belgium, Portugal, Austria, Luxembourg). Data as of December 31, 2025. ICB Classification used for Industry Allocation

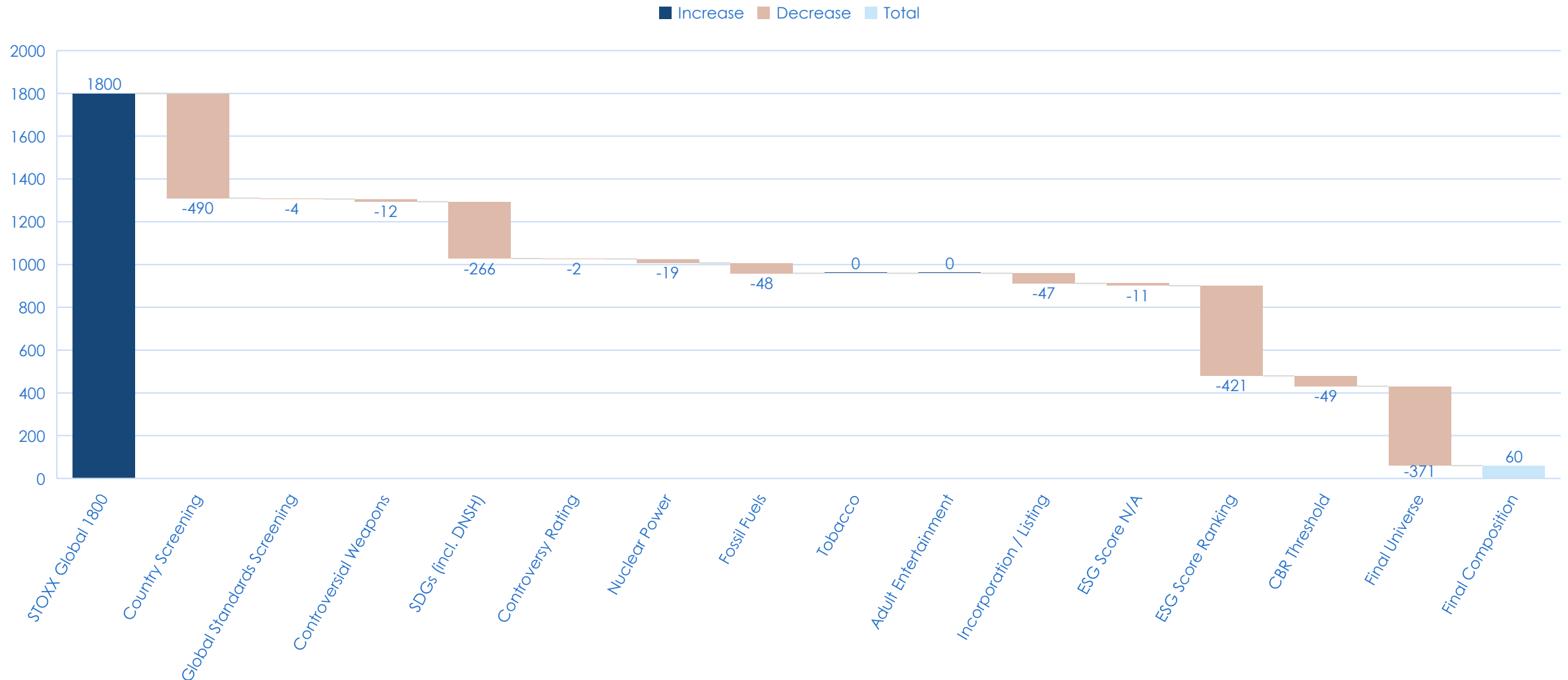
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STOXX ESG Länder Global ex Eurozone PAB



STOXX® ESG Länder Global ex Eurozone PAB

Selection Breakdown | May 2025 Review



Exclusion breakdown, based on selection steps according to methodology for May 2025 annual review of the index composition. Starting universe defined as STOXX Global 1800

STOXX® ESG Länder Global ex Eurozone PAB

Risk & Return Characteristics

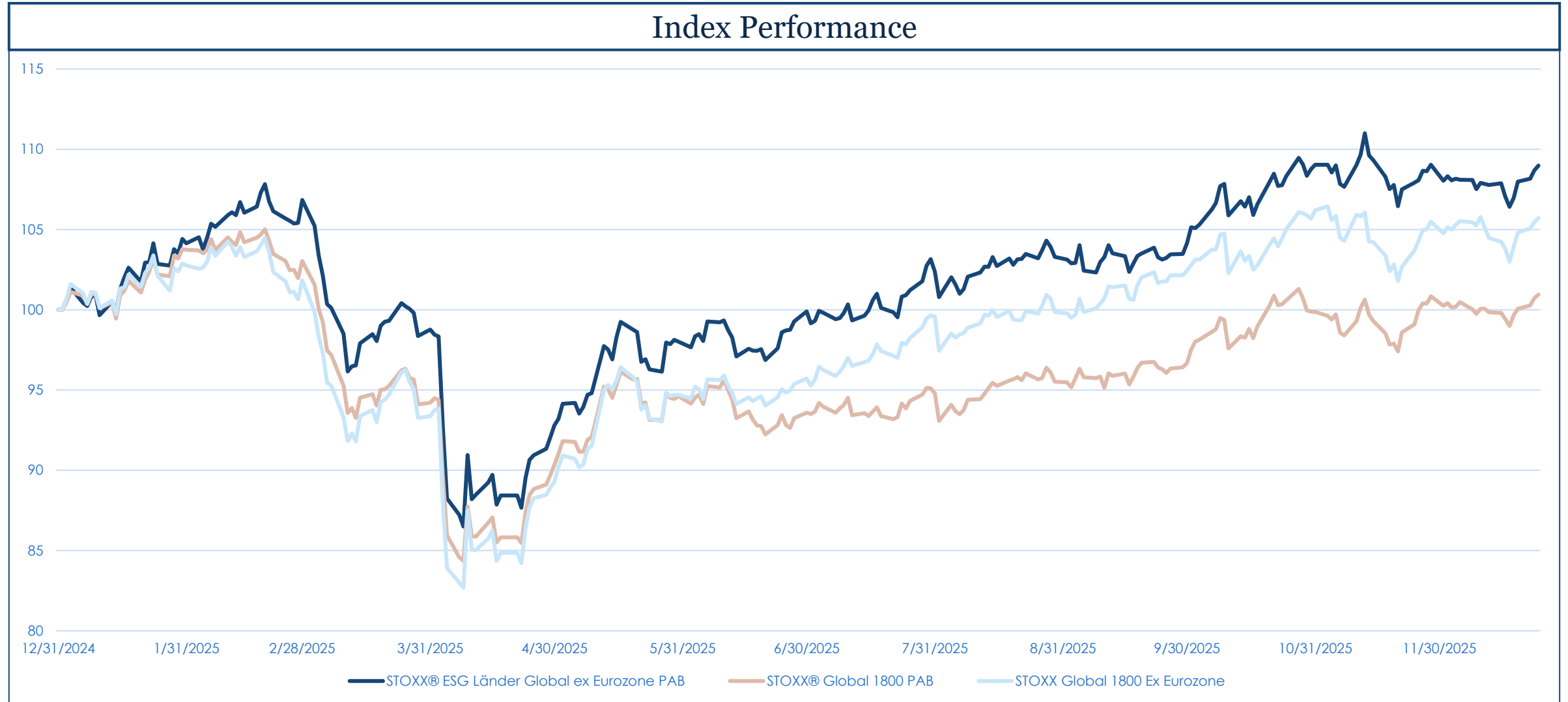
Risk, Returns & Sustainability

	STOXX® ESG Länder Global ex Eurozone PAB	STOXX® Global 1800 PAB	STOXX Global 1800 Ex Eurozone
Performance	8.25%	0.23%	4.84%
Volatility	15.43%	13.66%	16.02%
Sharpe ratio	0.53	0.02	0.30
Tracking error	5.15%	5.06%	-
Maximum drawdown	19.78%	19.67%	20.86%
Index Dividend Yield	1.55%	1.28%	1.29%
Constituents	59	1386	1503
Total ESG Score	56.90	54.52	51.88
Carbon Reduction	88.96%	89.74%	-
High Climate Impact (Weights)	61.33%	62.26%	61.82%
High Climate Impact (Number)	61.02%	60.68%	65.80%
Carbon Footprint			
Scope 1 + 2 Emissions	528,356	756,897	4,355,569
Scope 1+ 2+ 3 Emissions	14,661,159	15,206,143	63,928,444
GHG Intensity			
Scope 1+2 Emissions over EVIC (EUR)	3.32	3.13	31.54
Scope 1+2+3 Emissions over EVIC (EUR)	50.39	46.82	456.35

- 1) Timeseries calculated from December 31, 2024 – December 31, 2025 (EUR Net Return)
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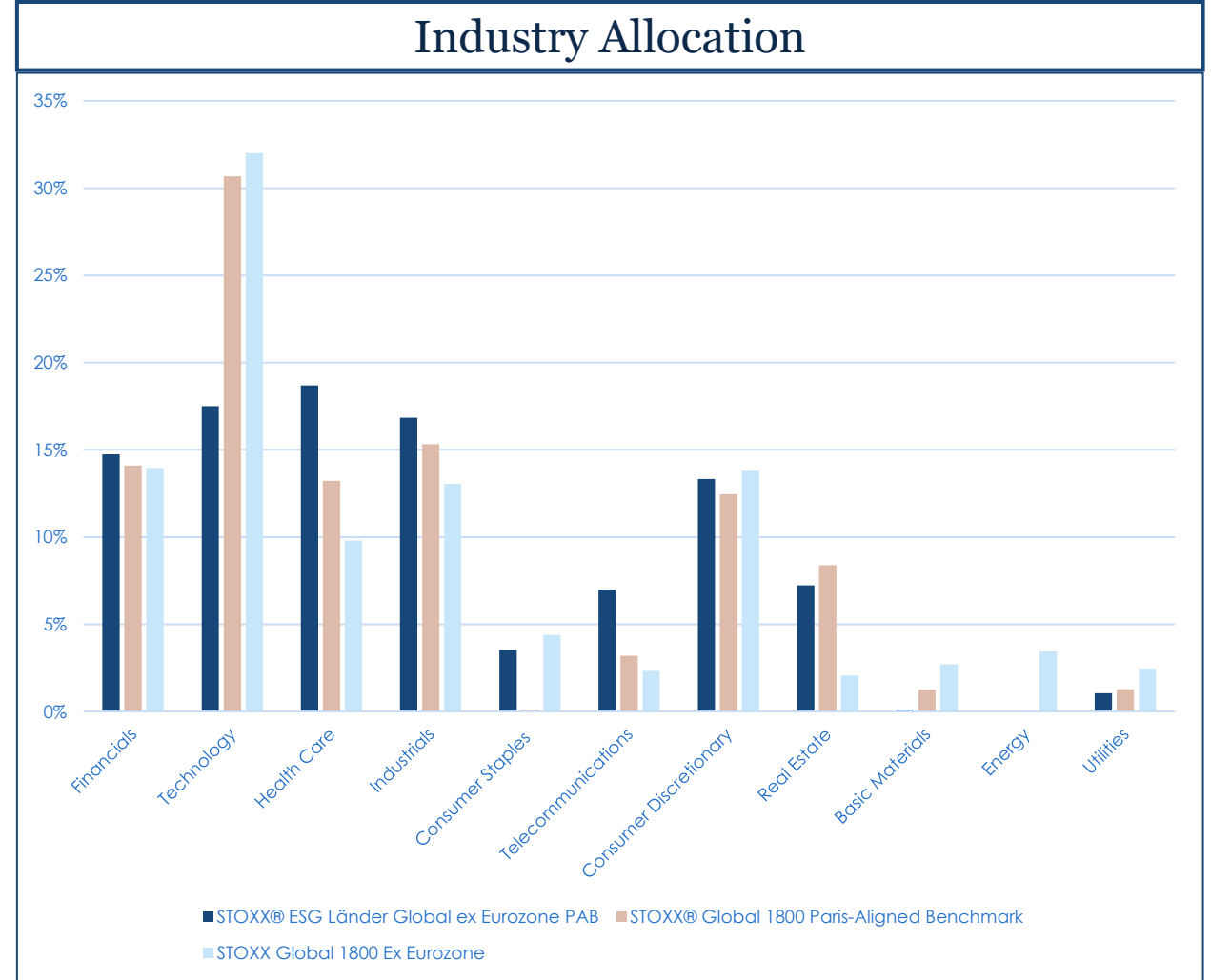
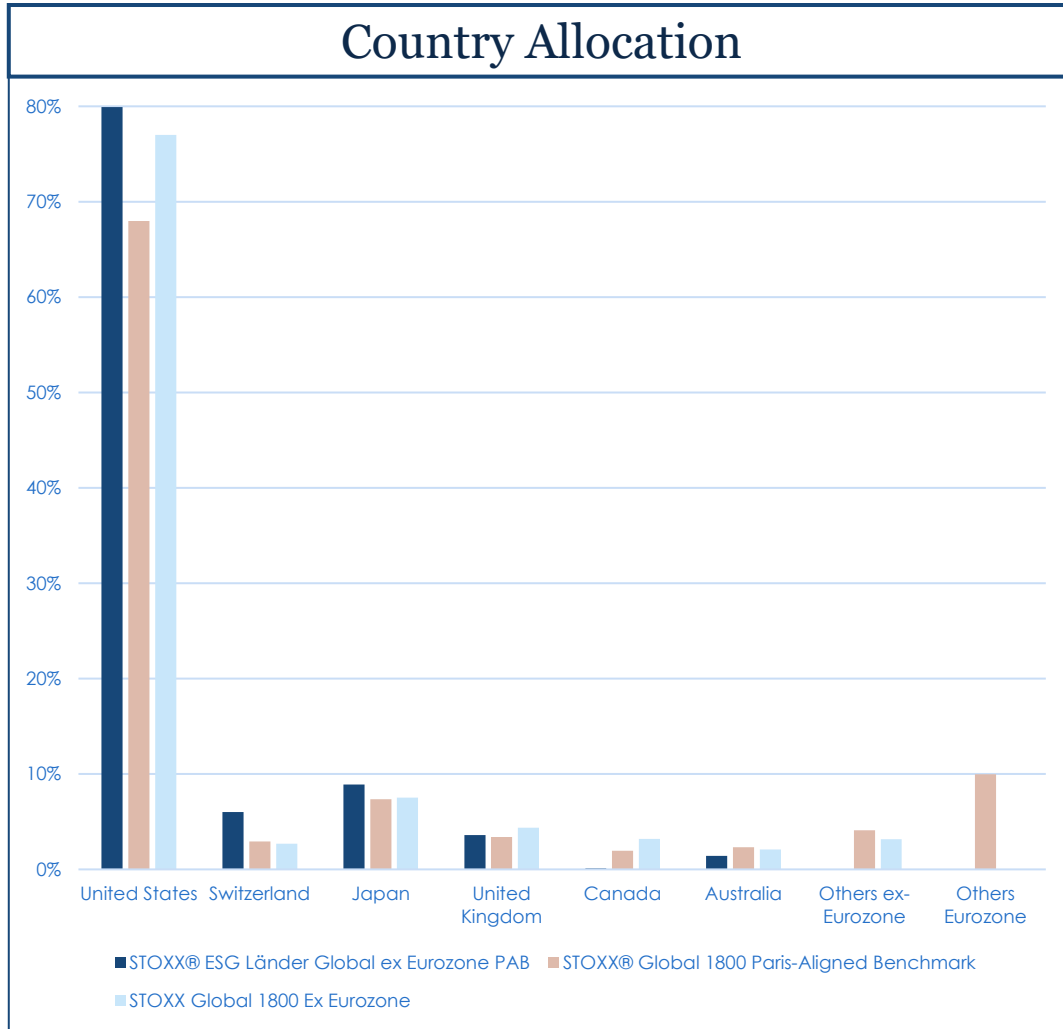
STOXX® ESG Länder Global ex Eurozone PAB

Risk & Return Characteristics



STOXX® ESG Länder Global ex Eurozone PAB

Country & Industry Allocation



Others ex-Eurozone are: Norway, Singapore, Poland, Denmark, Hong Kong, Sweden, New Zealand. Others Eurozone (only present in STOXX® Global 1800 Paris-Aligned Benchmark) are: Finland, Austria, Luxembourg, France, Netherlands, Spain, Germany, Italy, Belgium, Ireland, Portugal. Data as of December 31, 2025. ICB Classification used for Industry Allocation

Decarbonization Pathway and DNSH



Decarbonization Pathway and DNSH

Decarbonization Pathway

	STOXX® ESG Länder Eurozone PAB	STOXX® ESG Länder Global ex Eurozone PAB
Index Symbol	SXLEFEE	SXLEFGE
Index GHG Intensity 2022 (as of December)	253.9713	97.4950
Index GHG Intensity 2026 (as of review)	155.1806	45.9260
Cumulative Inflation Adjustment Factor 2026	1.2088	1.1453
Number of Years	4	4
Year-on-year GHG intensity reduction	11.5876%	17.1545%

- > Decarbonization optimized annually at review dates in March/May (SXLEFEE/SXLEFGE)
- > Optimization against year end data
- > *Base Year = 2022*
- > *Target Year = 2026*

Data based on March / May 2026 review

Year-on-year GHG intensity reduction calculated as
 $= ((\text{BaseYear} - \text{TargetYear}) / \text{BaseYear})^{\text{Number of Years}}$

DNSH Screening

- > Implementation of a stricter approach to the DNSH screening by implementing 2 dedicated screens on UN Sustainable Development Goals

Do No Significant Harm (DNSH):

STOXX will exclude companies identified to be in breach of the Article 12 (2) of the Delegated Regulation. In this regard, STOXX will exclude companies that ISS ESG assesses to have significant obstruction in the following UN SDGs: SDG 12 Responsible Consumption and Production, SDG 13 Climate Action, SDG 14 Life Below Water and SDG 15 Life On Land.

Sustainable Development Goals:

STOXX will exclude companies that ISS-ESG identifies to have an overall "significant obstruction" score in any of the 17 UN SDGs as measured in the SDG Impact Rating assessment.

- > Application of screens, results in removal of:
 - 20 securities for STOXX® ESG Länder Eurozone PAB (March 2026 review)
 - 227 securities for STOXX® ESG Länder Global ex Eurozone PAB (May 2026 review)

Science Based Targets initiative (SBTi) Compliance

d. Science Based Targets initiative (SBTi)

By 2030 only companies with approved Science Based Targets or committed to it will be eligible to the index.

To achieve that, the minimum number of components having either approved SBT or committed to it shall be increase by 7.14%³ every year starting from 0 in 2016.

³ 0.0714 = 1/14th, because of linear increase over 14 years from 2016 to 2030

SBTi Status	STOXX® ESG Länder Eurozone PAB	STOXX® ESG Länder Global ex Eurozone PAB
Approved SBT	50	41
Committed SBT	2	2
No Target	8	16
Sum	60	59

As of December 2025:

- 86.67% of the STOXX® ESG Länder Eurozone PAB index components
- 72.88% of the STOXX® ESG Länder Global ex Eurozone PAB index components

had approved or committed SBTi status, exceeding the required 64% in 2025.

Transition path for SBTi Status alignment

Year Count	0	1	2	3	4	5	6	7	8	9	10	11	12	13	14
Year	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025	2026	2027	2028	2029	2030
Target	0.00%	7.14%	14.29%	21.43%	28.57%	35.71%	42.86%	50.00%	57.14%	64.29%	71.43%	78.57%	85.71%	92.86%	100.00%

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