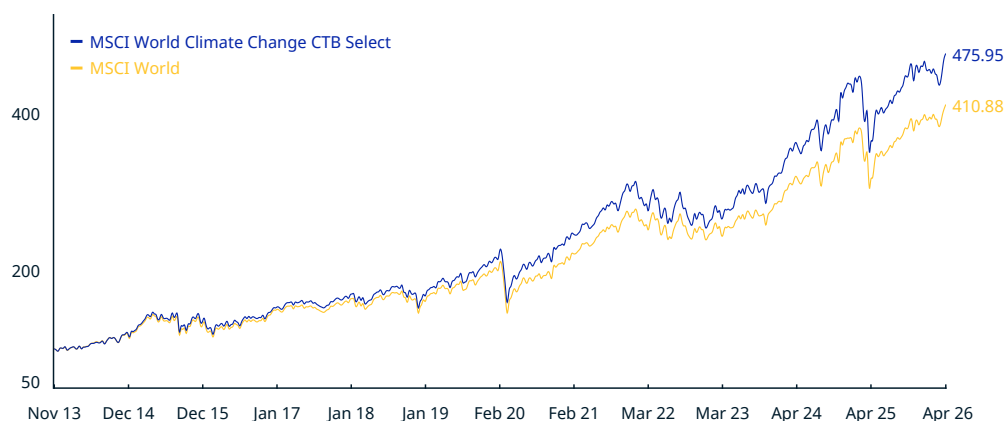


# MSCI World Climate Change CTB Select Index (EUR)

The MSCI World Climate Change CTB Select Index is based on the MSCI World Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)\* countries. The index is considered EU Climate Transition Benchmarks under the EU Benchmark Regulation and takes into account the minimum requirements in the EU Benchmark Regulation. The Indexes aim to represent the performance of an investment strategy that reweights securities based upon the opportunities and risks associated with the climate transition risks and opportunities while satisfying the corresponding minimum requirements as per the EU Benchmark Regulation. Additionally, the Indexes also exclude securities of companies based on their revenues from the manufacture of tobacco products, thermal coal mining and thermal coal based power generation. To avoid concentration, the Index is then capped as per the MSCI 10/40 Indexes methodology.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (EUR) (NOV 2013 – APR 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI World Climate Change CTB Select	MSCI World
2025	6.03	6.77
2024	32.86	26.60
2023	26.61	19.60
2022	-17.50	-12.78
2021	31.91	31.07
2020	11.76	6.33
2019	31.97	30.02
2018	-3.04	-4.11
2017	9.07	7.51
2016	9.19	10.73
2015	12.89	10.42
2014	20.83	19.50

## INDEX PERFORMANCE – NET RETURNS (%) (APR 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI World Climate Change CTB Select	9.73	4.61	25.52	4.50	19.79	12.90	13.75	13.37	
MSCI World	7.64	4.83	25.16	5.80	17.30	11.87	12.38	12.04	

## FUNDAMENTALS (APR 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.35	26.10	20.53	4.60
1.56	24.39	19.36	4.00

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – APR 30, 2026)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 26, 2013	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI World Climate Change CTB Select	1.04	2.18	8.24	13.53	15.12	14.29	1.20	0.76	0.93	0.93	32.46	2020-02-19–2020-03-23
MSCI World	1.00	0.00	2.30	11.54	13.32	13.44	1.20	0.78	0.89	0.89	33.76	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

# MSCI World Climate Change CTB Select Index (EUR)

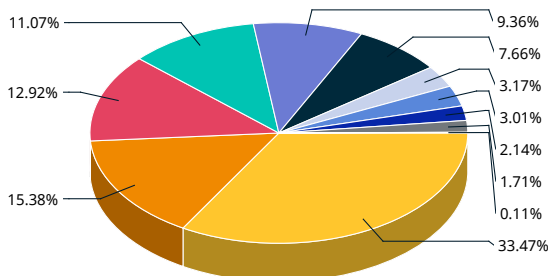
## INDEX CHARACTERISTICS

	MSCI World Climate Change CTB Select	MSCI World
<b>Number of Constituents</b>	1,163	1,310
<b>Weight (%)</b>		
<b>Largest</b>	5.65	5.57
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.09	0.08
<b>Median</b>	0.02	0.03

## TOP 10 CONSTITUENTS

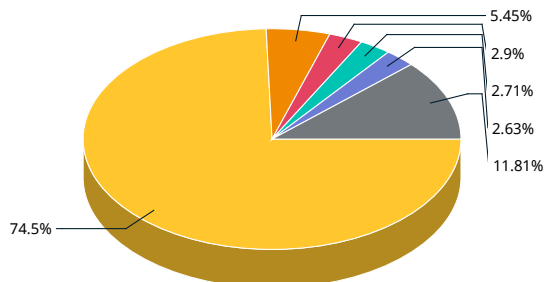
	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	5.65	5.57	Info Tech
APPLE	US	4.78	4.58	Info Tech
AMAZON.COM	US	4.73	2.93	Cons Discr
MICROSOFT CORP	US	3.69	3.31	Info Tech
BROADCOM	US	3.41	2.16	Info Tech
TESLA	US	3.37	1.24	Cons Discr
ALPHABET A	US	2.70	2.57	Comm Srvc
ALPHABET C	US	2.25	2.13	Comm Srvc
META PLATFORMS A	US	1.59	1.53	Comm Srvc
ADVANTEST CORP	JP	1.40	0.16	Info Tech
<b>Total</b>		<b>33.57</b>	<b>26.17</b>	

## SECTOR WEIGHTS



- Information Technology 33.47%
- Financials 15.38%
- Consumer Discretionary 12.92%
- Health Care 11.07%
- Communication Services 9.36%
- Industrials 7.66%
- Real Estate 3.17%
- Consumer Staples 3.01%
- Utilities 2.14%
- Materials 1.71%
- Energy 0.11%

## COUNTRY WEIGHTS



- United States 74.5%
- Japan 5.45%
- Canada 2.9%
- United Kingdom 2.71%
- Switzerland 2.63%
- Other 11.81%

\* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

The MSCI World Climate Change CTB Select Index was launched on Nov 05, 2020. Data prior to the launch date is back-tested test (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

## ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates. To learn more, please visit [www.msci.com](http://www.msci.com).

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.

