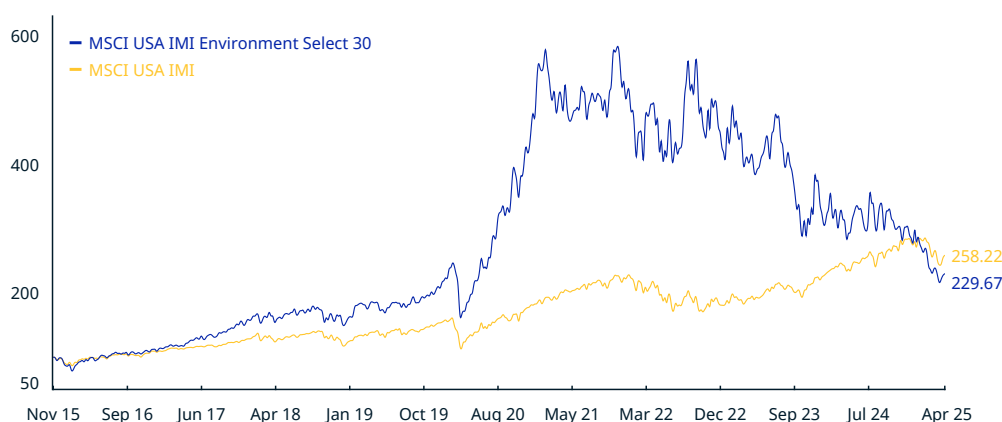


# MSCI USA IMI Environment Select 30 Index (USD)

The MSCI USA Environment Select 30 Index is comprised of at least 30 securities of companies that derive at least 75% of their revenues from environmentally beneficial products and services. The index is based on key environmental themes: Alternative Energy, Sustainable Water, Green Building, Pollution Prevention and Control, Energy Efficiency and Sustainable Agriculture. The index is further diversified by capping issuers at 5%. The index aims to serve as a benchmark for investors seeking exposure to companies whose primary source of revenues increase the efficient use of scarce natural resources or mitigate the impact of environmental degradation. Constituent selection is based on data from MSCI ESG Research.

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

## CUMULATIVE INDEX PERFORMANCE – PRICE RETURNS (USD) (NOV 2015 – APR 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA IMI Environment Select 30	MSCI USA IMI
2024	-26.18	22.15
2023	-10.55	24.21
2022	-18.90	-20.51
2021	8.70	24.43
2020	127.66	18.99
2019	35.96	28.63
2018	-2.64	-6.97
2017	43.39	18.97
2016	11.32	10.31

## INDEX PERFORMANCE – PRICE RETURNS (%) (APR 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2015
MSCI USA IMI Environment Select 30	-1.54	-14.87	-21.84	-16.63	-18.19	2.26	na	9.23
MSCI USA IMI	-0.76	-8.59	9.84	-5.83	9.78	13.56	na	10.59

## FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.84	-15.73	56.10	1.67
1.41	25.04	20.13	4.29

## INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2025)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2, 3</sup>			Since Nov 30, 2015	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA IMI Environment Select 30	42.25	35.69	35.68	na	-0.51	0.16	na	0.37	64.66	2021-11-01–2025-04-08
MSCI USA IMI	1.88	16.86	16.56	na	0.38	0.69	na	0.58	35.13	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months

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

<sup>3</sup> Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

MSCI USA IMI Environment Select 30 Index (USD)

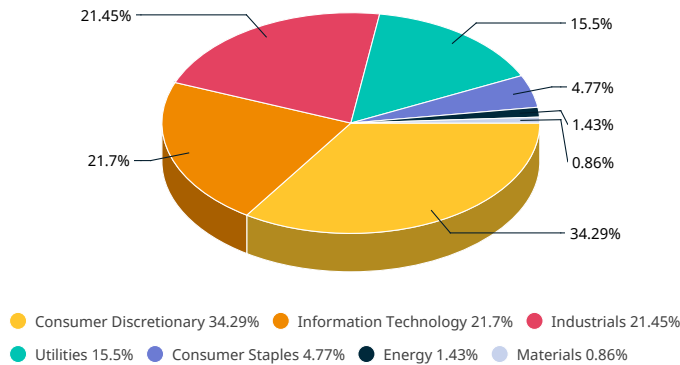
INDEX CHARACTERISTICS

MSCI USA IMI Environment Select 30	
Number of Constituents	28
Mkt Cap ( USD Millions)	
Index	3,662,602.57
Largest	251,889.04
Smallest	19,586.67
Average	130,807.23
Median	159,108.85

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap ( USD Billions)	Index Wt. (%)	Sector
ORMAT TECHNOLOGIES	251.89	6.88	Utilities
BADGER METER	228.02	6.23	Info Tech
INSTALLED BUILDING	216.61	5.91	Cons Discr
RIVIAN AUTOMOTIVE A	214.98	5.87	Cons Discr
MERITAGE HOMES CORP	209.26	5.71	Cons Discr
ADVANCED DRAINAGE SYSTEM	203.21	5.55	Industrials
KB HOME	192.82	5.26	Cons Discr
NEXTRACKER A	191.11	5.22	Industrials
TESLA	181.08	4.94	Cons Discr
CLEARWAY ENERGY C	180.79	4.94	Utilities
Total	2,069.77	56.51	

SECTOR WEIGHTS



On September 1, 2010 the FTSE KLD indexes transitioned to the MSCI ESG Indexes. The former KLD indexes had multiple third party index calculators over time. Consequently the MSCI ESG index histories have been aggregated and compiled to create a continuous time series from a variety of sources—sources which may have followed different index calculation methodologies in some instances. The MSCI ESG Indexes use ratings and other data supplied by MSCI ESG Research Inc, a subsidiary of MSCI Inc.

The MSCI USA IMI Environment Select 30 Index was launched on Apr 11, 2023. 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

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