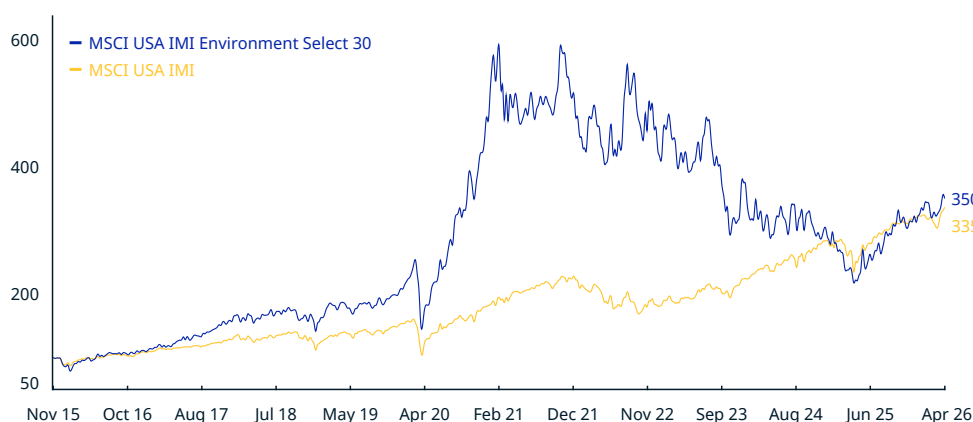


# MSCI USA IMI Environment Select 30 Index (USD)

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 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI USA IMI Environment Select 30	MSCI USA IMI
2025	12.40	15.78
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, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2015
					3 Yr	5 Yr	10 Yr		
MSCI USA IMI Environment Select 30	7.70	8.08	52.80	13.34	-4.39	-6.72	13.56	12.80	
MSCI USA IMI	10.34	4.08	30.00	5.74	19.85	10.53	13.02	12.32	

## FUNDAMENTALS (APR 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.60	-32.25	120.90	2.63
1.15	28.58	21.25	5.09

## INDEX RISK AND RETURN CHARACTERISTICS (APR 30, 2026)

	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	51.62	30.68	31.97	28.79	-0.15	-0.17	0.50	0.48	64.66	2021-11-01–2025-04-08
MSCI USA IMI	1.55	13.60	16.03	15.79	1.06	0.50	0.71	0.68	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

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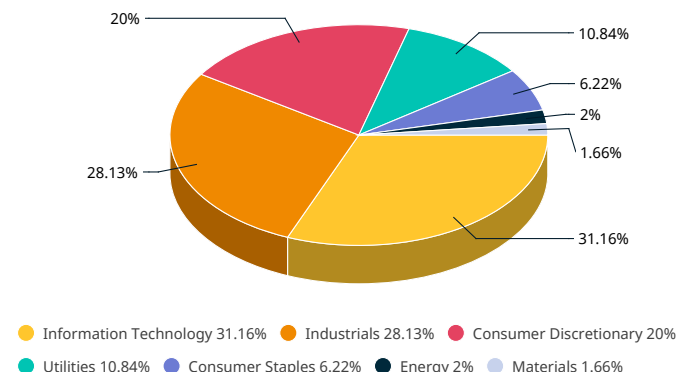
## INDEX CHARACTERISTICS

MSCI USA IMI Environment Select 30	
<b>Number of Constituents</b>	31
<b>Mkt Cap (USD Millions)</b>	
<b>Index</b>	5,932,143.04
<b>Largest</b>	611,638.30
<b>Smallest</b>	14,501.71
<b>Average</b>	191,359.45
<b>Median</b>	210,312.14

## TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
MARVELL TECHNOLOGY	611.64	10.31	Info Tech
DARLING INGREDIENTS	368.74	6.22	Cons Staples
PLUG POWER	341.48	5.76	Industrials
NVIDIA	315.71	5.32	Info Tech
RIVIAN AUTOMOTIVE A	291.37	4.91	Cons Discr
NEXTPOWER A	284.36	4.79	Industrials
TESLA	271.95	4.58	Cons Discr
ORMAT TECHNOLOGIES	270.66	4.56	Utilities
FIRST SOLAR	261.34	4.41	Info Tech
ADVANCED DRAINAGE SYSTEM	255.74	4.31	Industrials
<b>Total</b>	<b>3,273.00</b>	<b>55.17</b>	

## 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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