

# MSCI Global Environment Select Index (USD)

The MSCI Global Environment Select Index is comprised of 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 securities 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 – NET RETURNS (USD) (NOV 2015 – JUN 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI Global Environment Select	MSCI World	MSCI ACWI IMI
2024	-12.74	18.67	16.37
2023	-0.21	23.79	21.58
2022	-26.62	-18.14	-18.40
2021	0.28	21.82	18.22
2020	82.43	15.90	16.25
2019	34.98	27.67	26.35
2018	-7.95	-8.71	-10.08
2017	34.79	22.40	23.95
2016	9.09	7.51	8.36

## INDEX PERFORMANCE – NET RETURNS (%) (JUN 30, 2025)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 30, 2015
MSCI Global Environment Select	1.92	10.26	9.12	5.25	-6.33	3.37	na	8.65
MSCI World	4.32	11.47	16.26	9.47	18.31	14.55	na	11.34
MSCI ACWI IMI	4.53	11.62	15.89	9.82	16.80	13.39	na	10.52

## FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.90	82.17	24.35	1.75
1.72	23.24	19.73	3.61
1.85	22.15	18.37	3.01

## INDEX RISK AND RETURN CHARACTERISTICS (JUN 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 Global Environment Select	24.38	23.86	25.44	na	-0.35	0.14	na	0.39	50.41	2021-01-22–2025-04-08
MSCI World	2.37	15.11	15.86	na	0.89	0.76	na	0.65	34.03	2020-02-12–2020-03-23
MSCI ACWI IMI	2.24	14.93	15.51	na	0.82	0.71	na	0.60	34.52	2020-02-12–2020-03-23

<sup>1</sup> Last 12 months

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

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

## MSCI Global Environment Select Index (USD)

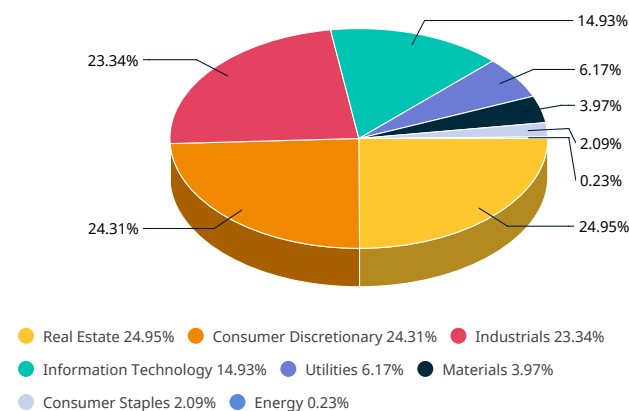
### INDEX CHARACTERISTICS

MSCI Global Environment Select	
<b>Number of Constituents</b>	148
Mkt Cap (USD Millions)	
<b>Index</b>	4,742,600.03
<b>Largest</b>	281,081.48
<b>Smallest</b>	1,263.38
<b>Average</b>	32,044.59
<b>Median</b>	13,171.83

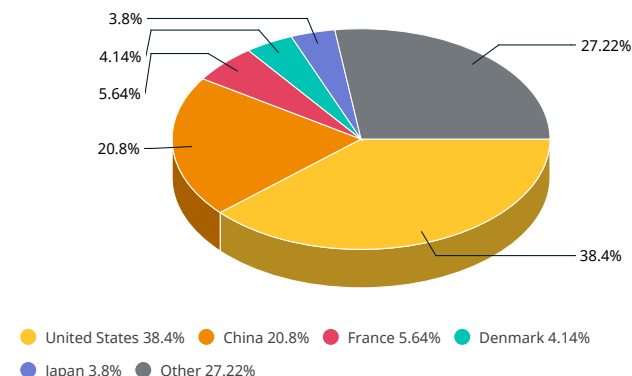
### TOP 10 CONSTITUENTS

	Country	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)	Sector
NVIDIA	US	281.08	5.93	Info Tech
DIGITAL REALTY TRUST	US	244.98	5.17	Real Estate
TESLA	US	220.89	4.66	Cons Discr
BYD CO H	CN	197.06	4.16	Cons Discr
LI AUTO (HK)	CN	171.31	3.61	Cons Discr
FIRST SOLAR	US	169.62	3.58	Info Tech
VESTAS WIND SYSTEMS	DK	151.85	3.20	Industrials
KINGSPAN GROUP	IE	131.88	2.78	Industrials
XPENG (HK)	CN	112.29	2.37	Cons Discr
RIVIAN AUTOMOTIVE A	US	108.62	2.29	Cons Discr
<b>Total</b>		<b>1,789.59</b>	<b>37.73</b>	

### SECTOR WEIGHTS



### COUNTRY 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 Global Environment Select Index was launched on Dec 02, 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 is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit [www.msci.com](https://www.msci.com).

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create any derivative works, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. MSCI ESG and climate ratings, research and data are produced by MSCI ESG Research LLC, a subsidiary of MSCI Inc. MSCI ESG Indexes, Analytics and Real Estate are products of MSCI Inc. that utilize information from MSCI ESG Research LLC. MSCI Indexes are administered by MSCI Limited (UK) and MSCI Deutschland GmbH. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN MAKING OR COMPILING THE INFORMATION (EACH, AN "INFORMATION PROVIDER") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH INFORMATION PROVIDER HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE INFORMATION PROVIDERS HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not be by applicable law be excluded or limited. Privacy notice: For information about how MSCI collects and uses personal data, please refer to our Privacy Notice at [www.msci.com/legal/privacy-notice](https://www.msci.com/legal/privacy-notice)

© 2025 MSCI Inc. All rights reserved.