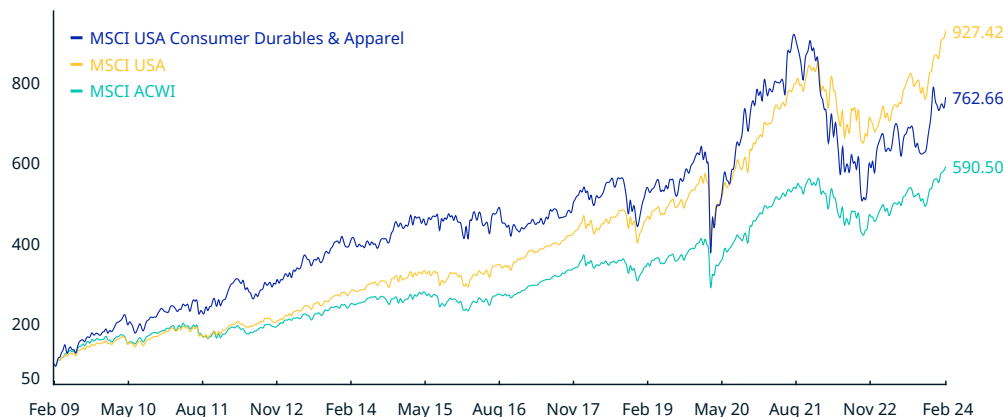


MSCI USA Consumer Durables & Apparel Index (USD)

The MSCI USA Consumer Durables & Apparel Index is designed to capture the large and mid cap segments of the US equity market. All securities in the index are classified in the Consumer Durables & Apparel industry group within the Consumer Discretionary sector as per the Global Industry Classification Standard (GICS®).

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

CUMULATIVE INDEX PERFORMANCE – GROSS RETURNS (USD) (FEB 2009 – FEB 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI USA Consumer Durables & Apparel	MSCI USA	MSCI ACWI
2023	23.52	27.10	22.81
2022	-29.34	-19.46	-17.96
2021	13.15	26.97	19.04
2020	22.96	21.37	16.82
2019	37.57	31.64	27.30
2018	-12.17	-4.50	-8.93
2017	21.46	21.90	24.62
2016	-5.11	11.61	8.48
2015	-0.74	1.32	-1.84
2014	8.48	13.36	4.71
2013	34.93	32.61	23.44
2012	22.78	16.13	16.80
2011	8.15	1.99	-6.86
2010	28.51	15.45	13.21

INDEX PERFORMANCE – GROSS RETURNS (%) (FEB 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Dec 30, 1994
MSCI USA Consumer Durables & Apparel	5.07	8.06	20.84	0.18	0.45	7.38	6.35	7.46
MSCI USA	5.37	12.05	30.73	7.01	11.01	14.72	12.61	10.70
MSCI ACWI	4.33	10.04	23.76	4.96	7.30	11.05	8.93	8.01

FUNDAMENTALS (FEB 29, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.02	19.16	17.16	4.41
1.38	26.01	21.07	4.73
1.96	20.78	17.38	2.98

INDEX RISK AND RETURN CHARACTERISTICS (FEB 29, 2024)

	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Dec 30, 1994	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA Consumer Durables & Apparel	7.66	26.71	27.04	21.49	0.06	0.33	0.33	0.33	68.12	2007-06-04–2009-03-09
MSCI USA	1.94	17.85	18.67	15.36	0.54	0.73	0.76	0.57	54.91	2007-10-09–2009-03-09
MSCI ACWI	2.41	16.60	17.72	14.72	0.36	0.57	0.56	0.41	58.06	2007-10-31–2009-03-09

¹ Last 12 months

² Based on monthly gross returns data

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

MSCI USA Consumer Durables & Apparel Index (USD)

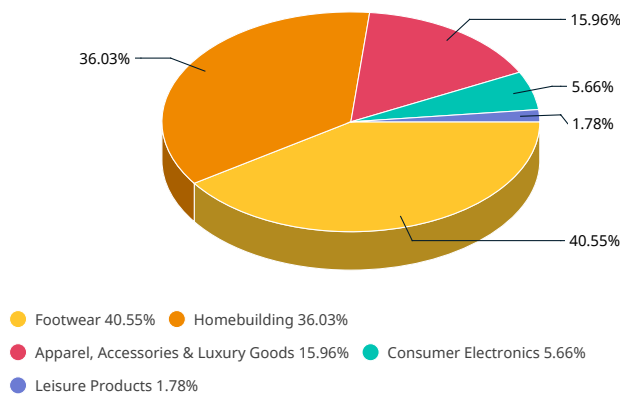
INDEX CHARACTERISTICS

MSCI USA Consumer Durables & Apparel	
Number of Constituents	10
Mkt Cap (USD Millions)	
Index	371,391.30
Largest	127,211.66
Smallest	5,400.99
Average	37,139.13
Median	24,337.94

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
NIKE B	127.21	34.25
LULULEMON ATHLETICA	53.88	14.51
HORTON (DR)	45.50	12.25
LENNAR CORP A	39.65	10.68
NVR	24.89	6.70
PULTEGROUP	23.78	6.40
DECKERS OUTDOOR CORP	23.41	6.30
GARMIN	21.04	5.66
HASBRO	6.63	1.78
VF CORP	5.40	1.45
Total	371.39	100.00

SUB-INDUSTRY WEIGHTS



The MSCI USA Consumer Durables & Apparel Index was launched on Sep 15, 1999. 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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