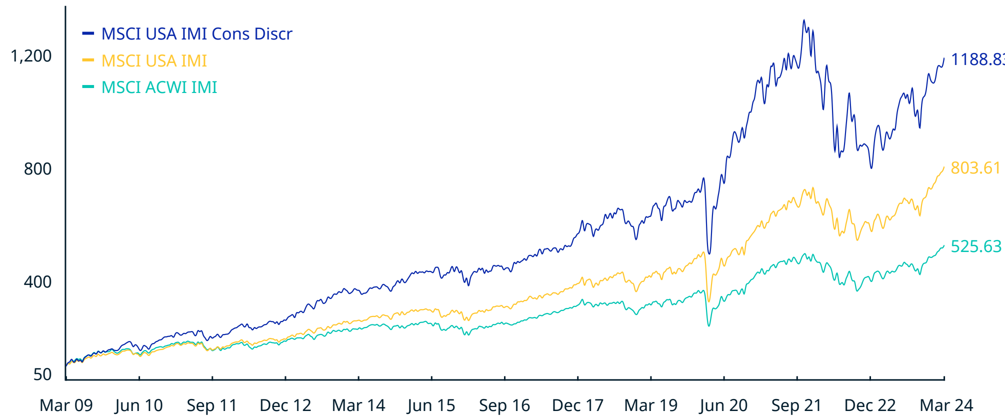
MSCI USA IMI Consumer Discretionary (USD)

The **MSCI USA Investable Market Index (IMI) Consumer Discretionary** is designed to capture the large, mid and small cap segments of the US equity universe. All securities in the index are classified in the Consumer Discretionary sector according to the Global Industry Classification Standard (GICS®).

For a complete description of the index methodology, please see Index methodology - MSCI.

CUMULATIVE INDEX PERFORMANCE — NET RETURNS (USD) (MAR 2009 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI USA IMI Cons Discr	MSCI USA IMI	MSCI ACWI IMI
2023	40.05	25.64	21.58
2022	-36.61	-19.61	-18.40
2021	21.43	25.62	18.22
2020	47.65	20.46	16.25
2019	27.14	30.39	26.35
2018	-1.02	-5.72	-10.08
2017	22.40	20.59	23.95
2016	6.24	11.95	8.36
2015	6.10	0.03	-2.19
2014	9.00	11.87	3.84
2013	43.21	32.60	23.55
2012	24.23	15.63	16.38
2011	3.35	0.63	-7.89
2010	30.37	16.52	14.35

INDEX PERFORMANCE — NET RETURNS (%) (MAR 29, 2024)

					ANNUALIZED			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 1994
MSCI USA IMI Cons Discr	0.69	5.37	27.56	5.37	2.70	13.20	12.49	10.39
MSCI USA IMI	3.21	9.84	28.72	9.84	9.49	13.94	11.84	10.11
MSCI ACWI IMI	3.16	7.72	22.45	7.72	6.31	10.57	8.43	7.44

FUNDAMENTALS (MAR 29, 2024)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI USA IMI Cons Discr	0.79	28.57	24.36	7.70
MSCI USA IMI	1.37	26.57	21.30	4.37
MSCI ACWI IMI	1.94	21.32	17.62	2.84

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

		ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 31, 1994	(%)	Period YYYY-MM-DD
MSCI USA IMI Cons Discr	4.37	25.33	25.98	20.51	0.12	0.53	0.61	0.47	61.87	2007-06-04—2008-11-20
MSCI USA IMI	1.97	17.89	18.97	15.64	0.45	0.68	0.70	0.53	55.69	2007-10-09—2009-03-09
MSCI ACWI IMI	2.51	16.72	18.06	14.96	0.30	0.54	0.52	0.37	58.59	2007-10-31—2009-03-09

[1] Last 12 months [2] Based on monthly net returns data [3] Based on NY FED Overnight SOFR from Sep 1 2021 & on ICE LIBOR 1M prior that date

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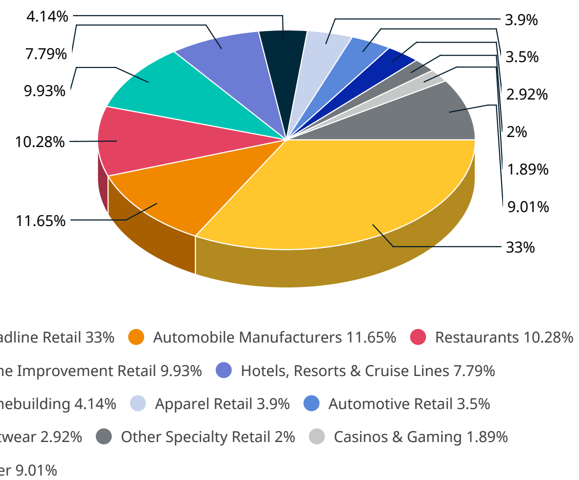
INDEX CHARACTERISTICS

	MSCI USA IMI Cons Discr
Number of Constituents	280
	Mkt Cap (USD Millions)
Index	5,454,423.70
Largest	1,677,647.19
Smallest	146.30
Average	19,480.08
Median	2,914.36

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
AMAZON.COM	1,677.65	30.76
TESLA	502.94	9.22
HOME DEPOT	381.78	7.00
MCDONALD'S CORP	204.51	3.75
LOWE'S COS	146.50	2.69
BOOKING HOLDINGS	126.58	2.32
TJX COMPANIES	115.59	2.12
NIKE B	114.39	2.10
STARBUCKS CORP	103.47	1.90
CHIPOTLE MEXICAN GRILL A	79.78	1.46
Total	3,453.18	63.31

SUB-INDUSTRY WEIGHTS



The MSCI USA IMI Consumer Discretionary was launched on Jun 05, 2007. 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 45 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.