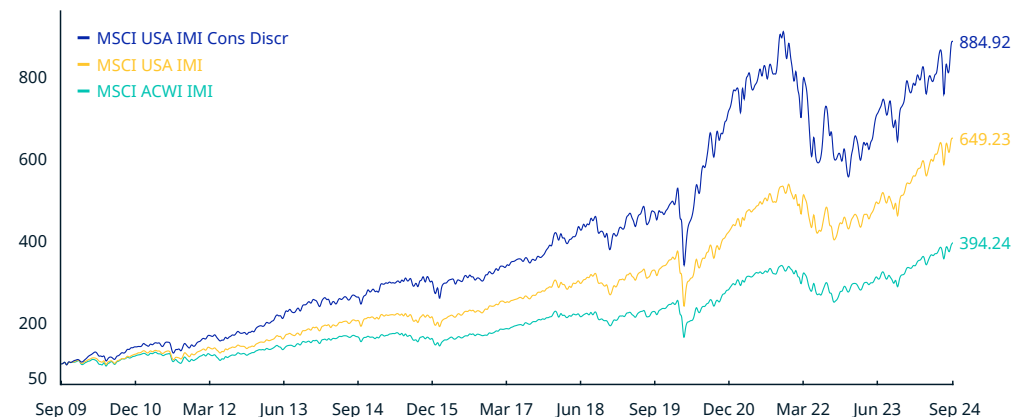


# MSCI USA IMI Consumer Discretionary (USD)

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) (SEP 2009 – SEP 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 (%) (SEP 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since May 31, 1994
					3 Yr	5 Yr	10 Yr		
MSCI USA IMI Cons Discr	6.55	8.20	28.66	13.66	3.41	13.83	13.09	10.48	
MSCI USA IMI	2.05	6.07	34.73	20.29	9.90	14.90	12.35	10.26	
MSCI ACWI IMI	2.30	6.84	30.96	17.83	7.44	11.87	9.20	7.63	

## FUNDAMENTALS (SEP 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
0.73	28.83	24.77	7.73
1.31	27.75	21.69	4.61
1.87	21.94	17.74	2.93

## INDEX RISK AND RETURN CHARACTERISTICS (SEP 30, 2024)

	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since May 31, 1994	MAXIMUM DRAWDOWN	
		3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI USA IMI Cons Discr	2.26	25.37	25.70	20.58	0.12	0.54	0.62	0.48	61.87	2007-06-04–2008-11-20
MSCI USA IMI	1.81	17.84	18.63	15.69	0.43	0.72	0.72	0.54	55.69	2007-10-09–2009-03-09
MSCI ACWI IMI	2.23	16.70	17.69	14.97	0.31	0.59	0.55	0.38	58.59	2007-10-31–2009-03-09

<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 USA IMI Consumer Discretionary (USD)

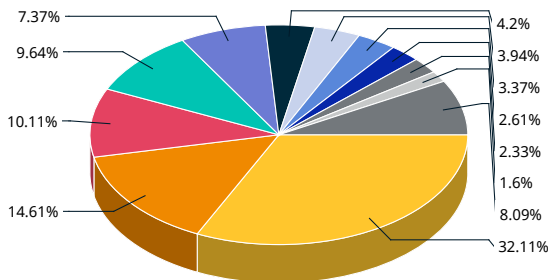
## INDEX CHARACTERISTICS

MSCI USA IMI Cons Discr	
<b>Number of Constituents</b>	273
Mkt Cap (USD Millions)	
<b>Index</b>	5,901,027.09
<b>Largest</b>	1,745,160.20
<b>Smallest</b>	158.39
<b>Average</b>	21,615.48
<b>Median</b>	3,192.47

## TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
AMAZON.COM	1,745.16	29.57
TESLA	750.95	12.73
HOME DEPOT	401.80	6.81
MCDONALD'S CORP	219.45	3.72
LOWE'S COS	154.34	2.62
BOOKING HOLDINGS	142.91	2.42
TJX COMPANIES	132.84	2.25
STARBUCKS CORP	110.43	1.87
NIKE B	107.09	1.81
MERCADOLIBRE	93.63	1.59
<b>Total</b>	<b>3,858.60</b>	<b>65.39</b>

## SUB-INDUSTRY WEIGHTS



- Broadline Retail 32.11%
- Automobile Manufacturers 14.61%
- Restaurants 10.11%
- Home Improvement Retail 9.64%
- Hotels, Resorts & Cruise Lines 7.37%
- Homebuilding 4.2%
- Apparel Retail 3.94%
- Automotive Retail 3.37%
- Footwear 2.61%
- Casinos & Gaming 2.33%
- Other Specialty Retail 1.6%
- Other 8.09%

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.

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