

MSCI USA Capital Goods Index (USD)

The **MSCI USA Capital Goods 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 Capital Goods industry group within the Industrials 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) (MAR 2009 – MAR 2024)



ANNUAL PERFORMANCE (%)

| Year | MSCI USA Capital Goods | MSCI USA | MSCI ACWI |
|------|------------------------|----------|-----------|
| 2023 | 20.44 | 27.10 | 22.81 |
| 2022 | -1.18 | -19.46 | -17.96 |
| 2021 | 17.93 | 26.97 | 19.04 |
| 2020 | 6.13 | 21.37 | 16.82 |
| 2019 | 30.29 | 31.64 | 27.30 |
| 2018 | -15.71 | -4.50 | -8.93 |
| 2017 | 21.13 | 21.90 | 24.62 |
| 2016 | 17.49 | 11.61 | 8.48 |
| 2015 | 2.57 | 1.32 | -1.84 |
| 2014 | 3.70 | 13.36 | 4.71 |
| 2013 | 40.64 | 32.61 | 23.44 |
| 2012 | 18.00 | 16.13 | 16.80 |
| 2011 | -1.11 | 1.99 | -6.86 |
| 2010 | 27.49 | 15.45 | 13.21 |

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

| | 1 Mo | 3 Mo | 1 Yr | YTD | ANNUALIZED | | | |
|------------------------|------|-------|-------|-------|------------|-------|-------|--------------------|
| | | | | | 3 Yr | 5 Yr | 10 Yr | Since Dec 30, 1994 |
| MSCI USA Capital Goods | 6.25 | 12.40 | 31.20 | 12.40 | 11.98 | 13.12 | 10.81 | 11.10 |
| MSCI USA | 3.18 | 10.41 | 30.26 | 10.41 | 10.80 | 15.02 | 12.88 | 10.79 |
| MSCI ACWI | 3.20 | 8.32 | 23.81 | 8.32 | 7.46 | 11.45 | 9.22 | 8.10 |

FUNDAMENTALS (MAR 29, 2024)

| Div Yld (%) | P/E | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 1.37 | 23.54 | 21.15 | 6.14 |
| 1.35 | 26.20 | 21.42 | 4.82 |
| 1.92 | 21.11 | 17.77 | 3.07 |

INDEX RISK AND RETURN CHARACTERISTICS (MAR 29, 2024)

| | Turnover (%) ¹ | ANNUALIZED STD DEV (%) ² | | | SHARPE RATIO ^{2,3} | | | | MAXIMUM DRAWDOWN | |
|------------------------|---------------------------|-------------------------------------|-------|-------|-----------------------------|------|-------|--------------------|------------------|-----------------------|
| | | 3 Yr | 5 Yr | 10 Yr | 3 Yr | 5 Yr | 10 Yr | Since Dec 30, 1994 | (%) | Period YYYY-MM-DD |
| MSCI USA Capital Goods | 3.12 | 20.49 | 22.48 | 18.92 | 0.53 | 0.57 | 0.56 | 0.51 | 67.16 | 2007-10-09–2009-03-05 |
| MSCI USA | 2.00 | 17.82 | 18.68 | 15.38 | 0.52 | 0.74 | 0.77 | 0.58 | 54.91 | 2007-10-09–2009-03-09 |
| MSCI ACWI | 2.57 | 16.62 | 17.74 | 14.74 | 0.36 | 0.59 | 0.58 | 0.42 | 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

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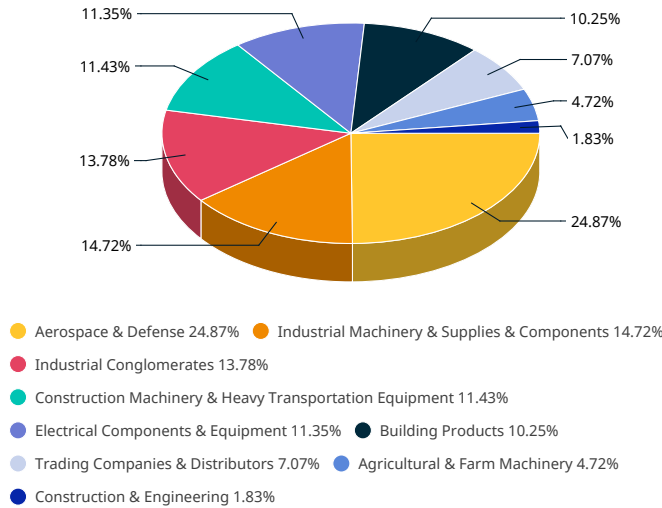
INDEX CHARACTERISTICS

| MSCI USA Capital Goods | |
|-------------------------|--------------|
| Number of Constituents | 60 |
| Mkt Cap (USD Millions) | |
| Index | 2,793,575.19 |
| Largest | 191,044.40 |
| Smallest | 8,361.31 |
| Average | 46,559.59 |
| Median | 32,269.00 |

TOP 10 CONSTITUENTS

| | Float Adj Mkt Cap (USD Billions) | Index Wt. (%) |
|-------------------------|-----------------------------------|---------------|
| GENERAL ELECTRIC CO | 191.04 | 6.84 |
| CATERPILLAR | 186.54 | 6.68 |
| RTX | 140.24 | 5.02 |
| HONEYWELL INTERNATIONAL | 135.31 | 4.84 |
| EATON CORP PLC | 124.85 | 4.47 |
| BOEING CO | 110.92 | 3.97 |
| DEERE & CO | 109.25 | 3.91 |
| LOCKHEED MARTIN CORP | 101.57 | 3.64 |
| ILLINOIS TOOL WORKS | 80.74 | 2.89 |
| PARKER HANNIFIN CORP | 71.41 | 2.56 |
| Total | 1,251.87 | 44.81 |

SUB-INDUSTRY WEIGHTS



The MSCI USA Capital Goods 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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