

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 – GROSS RETURNS (USD) (JAN 2011 – JAN 2026)



ANNUAL PERFORMANCE (%)

Year	MSCI USA IMI Cons Discr	MSCI USA IMI	MSCI ACWI IMI
2025	5.86	17.25	22.60
2024	27.55	23.82	16.89
2023	40.45	26.25	22.18
2022	-36.44	-19.22	-18.00
2021	21.66	26.12	18.71
2020	48.04	21.10	16.81
2019	27.63	31.14	27.04
2018	-0.65	-5.20	-9.61
2017	22.90	21.28	24.58
2016	6.75	12.66	8.96
2015	6.55	0.64	-1.68
2014	9.45	12.51	4.36
2013	43.78	33.39	24.17
2012	24.89	16.41	17.04

INDEX PERFORMANCE – GROSS RETURNS (%) (JAN 30, 2026)

	ANNUALIZED								FUNDAMENTALS (JAN 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 31, 1994	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI USA IMI Cons Discr	1.54	0.38	2.88	1.54	18.58	7.95	14.54	10.96	0.66	31.40	26.97	7.61
MSCI USA IMI	1.66	1.85	15.61	1.66	20.32	13.77	15.26	10.97	1.18	28.27	21.99	4.99
MSCI ACWI IMI	3.30	4.55	22.60	3.30	18.98	12.01	13.08	8.49	1.67	23.61	18.76	3.34

INDEX RISK AND RETURN CHARACTERISTICS (JAN 30, 2026)

	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 May 31, 1994	(%)	Period	YYYY-MM-DD
MSCI USA IMI Cons Discr	1.91	18.15	22.17	21.00	0.77	0.31	0.65	0.50	61.64	2007-06-04–2008-11-20	
MSCI USA IMI	1.61	12.20	15.41	15.51	1.20	0.71	0.85	0.58	55.26	2007-10-09–2009-03-09	
MSCI ACWI IMI	2.00	11.09	14.10	14.56	1.20	0.65	0.77	0.43	58.28	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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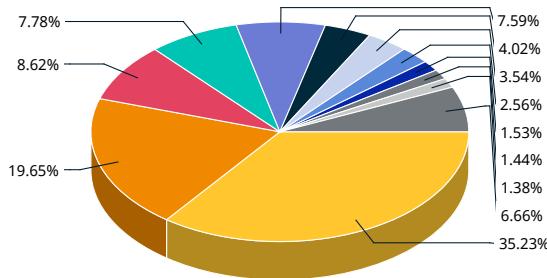
INDEX CHARACTERISTICS

MSCI USA IMI Cons Discr	
Number of Constituents	244
Mkt Cap (USD Millions)	
Index	6,977,169.40
Largest	2,296,902.12
Smallest	165.49
Average	28,594.96
Median	3,738.24

TOP 10 CONSTITUENTS

	Float Adj Mkt Cap (USD Billions)	Index Wt. (%)
AMAZON.COM	2,296.90	32.92
TESLA	1,216.50	17.44
HOME DEPOT	372.86	5.34
MCDONALD'S CORP	224.79	3.22
TJX COMPANIES	166.73	2.39
BOOKING HOLDINGS	162.11	2.32
LOWE'S COS	149.77	2.15
STARBUCKS CORP	104.52	1.50
MERCADOLIBRE	98.00	1.40
ROYAL CARIBBEAN GROUP	83.77	1.20
Total	4,875.96	69.88

SUB-INDUSTRY WEIGHTS



- Broadline Retail 35.23% ● Automobile Manufacturers 19.65% ● Restaurants 8.62%
- Hotels, Resorts & Cruise Lines 7.78% ● Home Improvement Retail 7.59%
- Apparel Retail 4.02% ● Automotive Retail 3.54% ● Homebuilding 2.56%
- Other Specialty Retail 1.53% ● Footwear 1.44% ● Casinos & Gaming 1.38%
- Other 6.66%

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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