The Messenger of Allah (may Allah's peace and blessings be upon him) was shrouded in some white Yemeni garments, with neither a shirt nor a turban

‘Ā'ishah (may Allah be pleased with her) reported: The Messenger of Allah (may Allah's peace and blessings be upon him) was shrouded in some white Yemeni garments, with neither a shirt nor a turban.

[Authentic hadith] [Narrated by Bukhari & Muslim]

‘Ā'ishah (may Allah be pleased with her) informed us about the shroud of the Prophet (may Allah's peace and blessings be upon him) its color, and its number. He was shrouded in three white shrouds made in Yemen. He was not shrouded in a shirt nor a turban. The reason for the increase in the number of shrouds is to cover the deceased as it demands more care, and it is more important than covering the living.

http://www.sunnah.global/hadeeth/en/show/5319