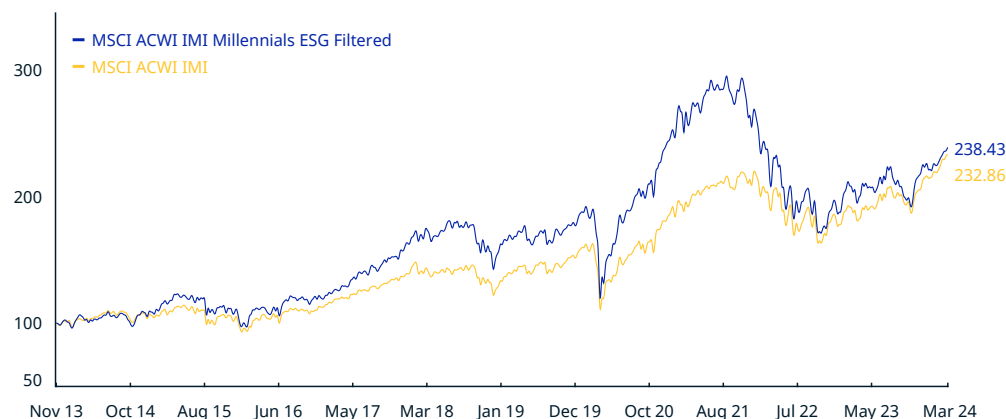


MSCI ACWI IMI Millennials ESG Filtered Index (USD)

The MSCI ACWI IMI Millennials ESG Filtered Index captures large, mid and small-cap securities across 23 Developed Markets (DM) and 8 Emerging Markets (EM) countries*. The index aims to represent the performance of companies that are expected to derive significant revenues from industries that target the preferences of the “millennial” generation.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (NOV 2013 – MAR 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Millennials ESG Filtered	MSCI ACWI IMI
2023	20.10	21.58
2022	-29.58	-18.40
2021	10.01	18.22
2020	30.19	16.25
2019	25.60	26.35
2018	-8.79	-10.08
2017	36.54	23.95
2016	9.17	8.36
2015	0.39	-2.19
2014	5.81	3.84

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

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013	FUNDAMENTALS (MAR 29, 2024)			
					3 Yr	5 Yr	10 Yr			Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI ACWI IMI Millennials ESG Filtered	3.23	5.53	13.51	5.53	-2.70	7.18	8.72	8.76		1.55	25.80	19.13	4.01
MSCI ACWI IMI	3.16	7.72	22.45	7.72	6.31	10.57	8.43	8.51		1.94	21.32	17.62	2.84

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 29, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI ACWI IMI Millennials ESG Filtered	1.12	6.09	28.76	19.84	21.87	17.68	-0.17	0.33	0.48	0.48	42.81	2021-09-06–2022-10-14
MSCI ACWI IMI	1.00	0.00	2.51	16.72	18.06	14.96	0.30	0.54	0.52	0.53	34.52	2020-02-12–2020-03-23

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

MSCI ACWI IMI Millennials ESG Filtered Index (USD)

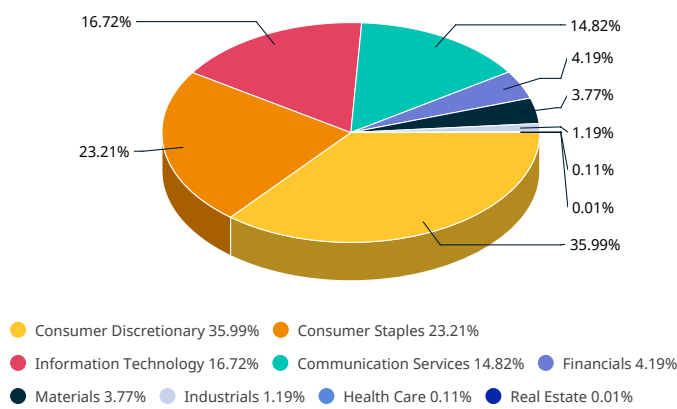
INDEX CHARACTERISTICS

	MSCI ACWI IMI Millennials ESG Filtered	MSCI ACWI IMI
Number of Constituents	221	9,033
	Weight (%)	
Largest	2.54	3.67
Smallest	0.01	0.00
Average	0.45	0.01
Median	0.17	0.00

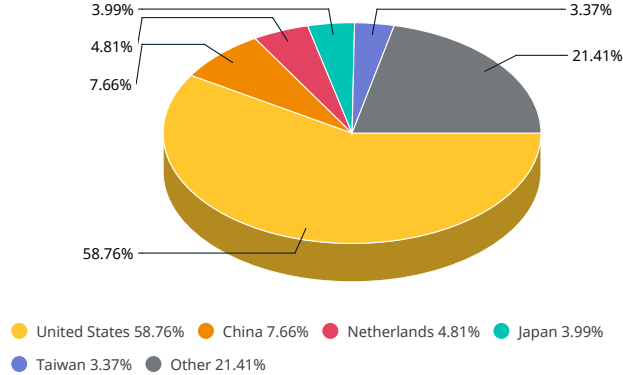
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	2.54	2.75	Info Tech
KROGER CO	US	1.89	0.05	Cons Staples
DISNEY (WALT)	US	1.83	0.28	Comm Srvcs
ADYEN NV	NL	1.79	0.05	Financials
MEDIATEK INC	TW	1.78	0.07	Info Tech
LOWE'S COS	US	1.77	0.18	Cons Discr
AMAZON.COM	US	1.75	2.07	Cons Discr
GIVAUDAN	CH	1.72	0.05	Materials
COLGATE-PALMOLIVE	US	1.69	0.09	Cons Staples
PAYPAL HOLDINGS	US	1.67	0.08	Financials
Total		18.43	5.67	

SECTOR WEIGHTS



COUNTRY WEIGHTS



* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US. EM countries include: Brazil, China, Malaysia, Mexico, South Africa, South Korea, Taiwan and Thailand

ABOUT MSCI

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