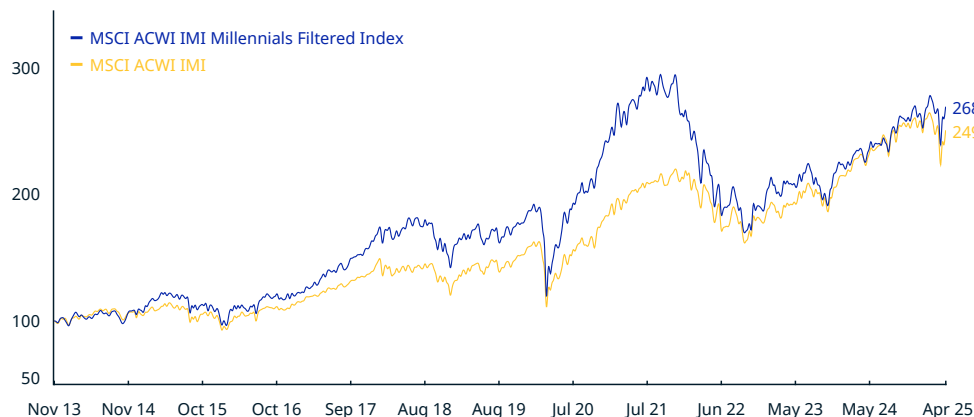


# MSCI ACWI IMI Millennials Filtered Index (USD)

The MSCI AMSCI ACWI IMI Millennials 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 – APR 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Millennials Filtered Index	MSCI ACWI IMI
2024	14.64	16.37
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 (%) (APR 30, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI ACWI IMI Millennials Filtered Index	2.59	0.52	17.06	3.64	8.42	11.19	8.41	9.02	
MSCI ACWI IMI	0.94	-3.83	11.07	-0.68	9.63	12.85	8.36	8.34	

## FUNDAMENTALS (APR 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.59	22.13	17.72	3.86
1.99	20.35	16.89	2.79

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – APR 30, 2025)

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			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 Filtered Index	1.12	5.96	27.75	18.18	18.50	17.71	0.30	0.52	0.44	0.49	42.81	2021-09-06–2022-10-14
MSCI ACWI IMI	1.00	0.00	2.30	15.64	15.40	15.04	0.39	0.69	0.48	0.51	34.52	2020-02-12–2020-03-23

<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 ACWI IMI Millennials Filtered Index (USD)

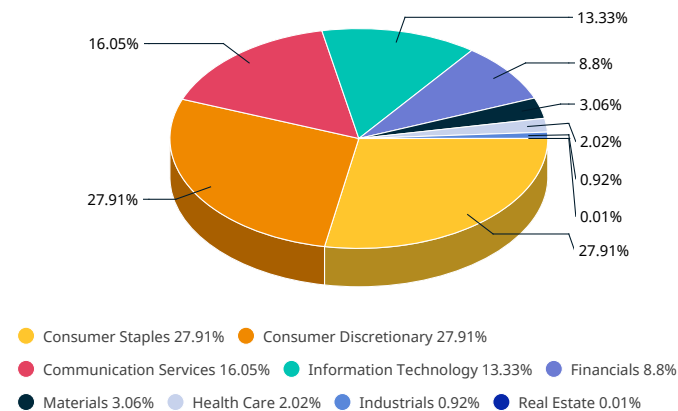
### INDEX CHARACTERISTICS

	MSCI ACWI IMI Millennials Filtered Index	MSCI ACWI IMI
<b>Number of Constituents</b>	221	8,390
	<b>Weight (%)</b>	
<b>Largest</b>	3.01	3.73
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.45	0.01
<b>Median</b>	0.12	0.00

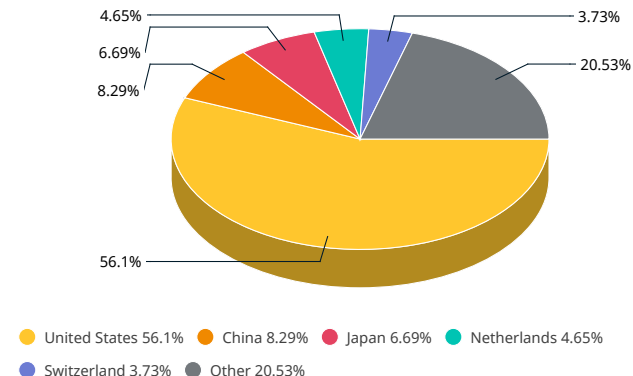
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
XIAOMI CORP B	CN	3.01	0.12	Info Tech
NINTENDO CO	JP	2.76	0.11	Comm Svcs
NESTLE	CH	2.15	0.33	Cons Staples
MERCADOLIBRE	US	2.09	0.12	Cons Discr
PROSUS N	NL	2.06	0.07	Cons Discr
ANHEUSER-BUSCH INBEV	BE	2.04	0.07	Cons Staples
COCA COLA (THE)	US	2.04	0.35	Cons Staples
WALMART	US	2.01	0.50	Cons Staples
VISA A	US	1.97	0.70	Financials
UNILEVER PLC (GB)	GB	1.96	0.18	Cons Staples
<b>Total</b>		<b>22.07</b>	<b>2.56</b>	

### 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

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