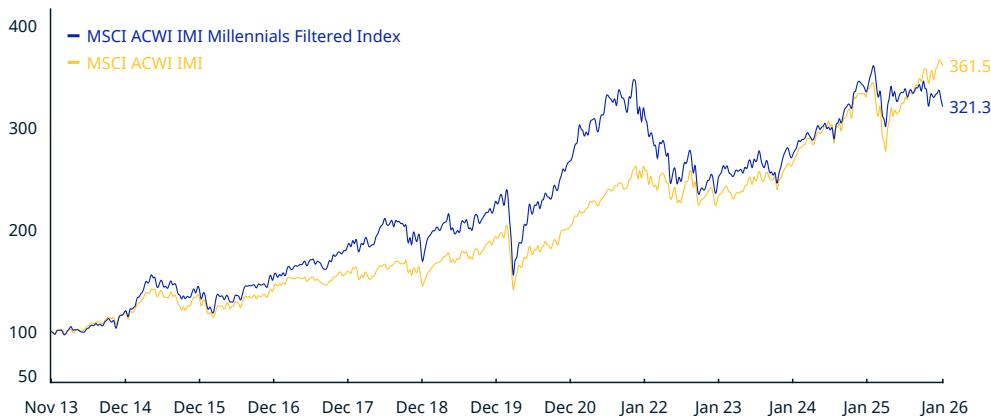


# MSCI ACWI IMI Millennials Filtered Index (EUR)

The MSCI 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 (EUR) (NOV 2013 – JAN 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Millennials Filtered Index	MSCI ACWI IMI
2025	-2.35	7.62
2024	22.29	24.14
2023	16.03	17.47
2022	-24.97	-13.06
2021	18.36	27.20
2020	19.44	6.65
2019	27.91	28.68
2018	-4.19	-5.54
2017	19.93	8.87
2016	12.44	11.60
2015	11.83	8.96
2014	20.49	18.24

## INDEX PERFORMANCE – NET RETURNS (%) (JAN 30, 2026)

	ANNUALIZED								Div Yld (%)	P/E	P/E Fwd	P/BV
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013				
MSCI ACWI IMI Millennials Filtered Index	-2.97	-5.25	-7.74	-2.97	7.31	3.16	9.57	10.05	1.63	20.37	17.54	3.68
MSCI ACWI IMI	1.96	1.36	6.66	1.96	14.89	11.97	11.47	11.12	1.67	23.61	18.76	3.34

## FUNDAMENTALS (JAN 30, 2026)

	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI ACWI IMI Millennials Filtered Index	1.63	20.37	17.54	3.68
MSCI ACWI IMI	1.67	23.61	18.76	3.34

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – JAN 30, 2026)

	Beta	Tracking Error (%) <sup>1</sup>	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	1.08	6.21	31.36	11.20	14.11	15.40	0.42	0.17	0.63	0.67	37.28	2020-02-19–2020-03-18
MSCI ACWI IMI	1.00	0.00	2.00	10.26	12.49	12.95	1.12	0.84	0.86	0.84	34.21	2020-02-19–2020-03-23

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly net returns data

<sup>3</sup> Based on EMMI EURIBOR 1M from Sep 1 2021 & on ICE LIBOR 1M prior that date

## MSCI ACWI IMI Millennials Filtered Index (EUR)

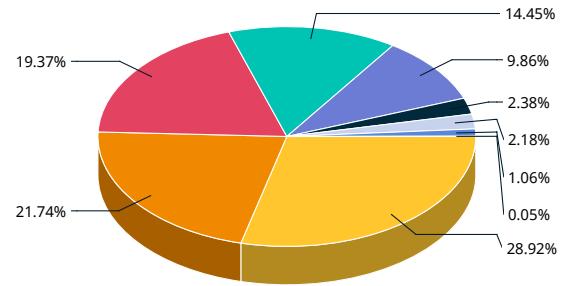
### INDEX CHARACTERISTICS

	MSCI ACWI IMI Millennials Filtered Index	MSCI ACWI IMI
<b>Number of Constituents</b>	236	8,206
		<b>Weight (%)</b>
<b>Largest</b>	2.66	4.32
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.42	0.01
<b>Median</b>	0.13	0.00

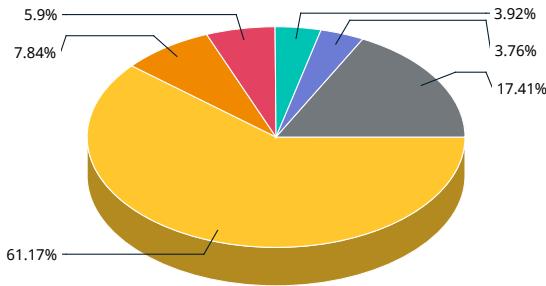
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MEDIATEK INC	TW	2.66	0.08	Info Tech
COMCAST CORP A (NEW)	US	2.24	0.10	Comm Svcs
COLGATE-PALMOLIVE	US	2.23	0.06	Cons Staples
ELEVANCE HEALTH	US	2.21	0.07	Health Care
ANHEUSER-BUSCH INBEV	BE	2.20	0.07	Cons Staples
PEPSICO	US	2.17	0.20	Cons Staples
MONDELEZ INTERNATIONAL A	US	2.09	0.07	Cons Staples
WARNER BROS DISCOVERY	US	2.08	0.06	Comm Svcs
MERCADOLIBRE	US	2.08	0.09	Cons Discr
NVIDIA	US	2.07	4.32	Info Tech
<b>Total</b>		<b>22.03</b>	<b>5.12</b>	

### SECTOR WEIGHTS



### COUNTRY WEIGHTS



● Consumer Discretionary 28.92%   ● Consumer Staples 21.74%  
● Communication Services 19.37%   ● Information Technology 14.45%   ● Financials 9.86%  
● Health Care 2.38%   ● Materials 2.18%   ● Industrials 1.06%   ● Real Estate 0.05%

● United States 61.17%   ● China 7.84%   ● Japan 5.9%   ● Netherlands 3.92%  
● Taiwan 3.76%   ● Other 17.41%

\* 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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