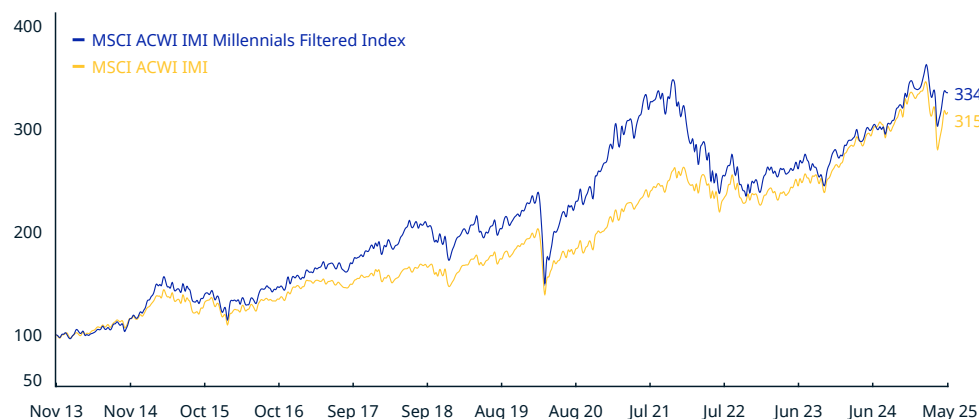


MSCI ACWI IMI Millennials Filtered Index (EUR)

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 – MAY 2025)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Millennials Filtered Index	MSCI ACWI IMI
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 (%) (MAY 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	4.60	-5.87	12.35	-1.25	9.03	9.93	8.45	11.07	
MSCI ACWI IMI	5.93	-5.98	7.98	-4.17	9.54	12.64	8.58	10.50	

FUNDAMENTALS (MAY 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.56	23.52	18.45	4.03
1.90	21.38	17.82	2.91

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

	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 Filtered Index	1.09	5.96	27.75	15.42	15.11	16.03	0.47	0.61	0.56	0.72	37.28	2020-02-19–2020-03-18
MSCI ACWI IMI	1.00	0.00	2.30	14.40	13.14	13.85	0.52	0.87	0.63	0.79	34.21	2020-02-19–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

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

MSCI ACWI IMI Millennials Filtered Index (EUR)

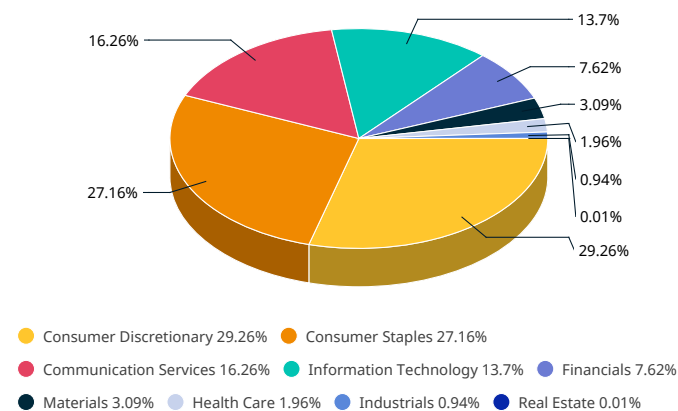
INDEX CHARACTERISTICS

	MSCI ACWI IMI Millennials Filtered Index	MSCI ACWI IMI
Number of Constituents	219	8,379
	Weight (%)	
Largest	2.96	3.66
Smallest	0.01	0.00
Average	0.46	0.01
Median	0.14	0.00

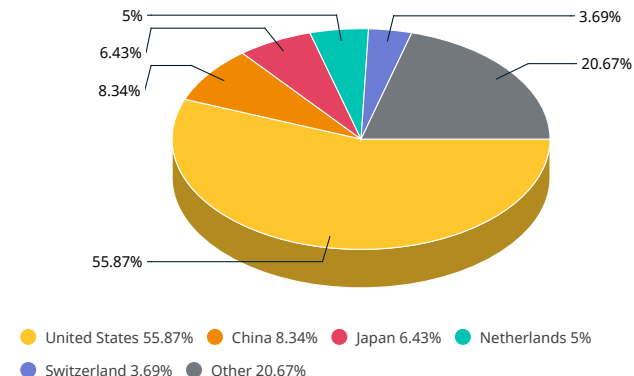
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
XIAOMI CORP B	CN	2.96	0.12	Info Tech
NINTENDO CO	JP	2.67	0.10	Comm Svcs
MERCADOLIBRE	US	2.25	0.13	Cons Discr
PROSUS N	NL	2.21	0.08	Cons Discr
ANHEUSER-BUSCH INBEV	BE	2.14	0.07	Cons Staples
NESTLE	CH	2.09	0.31	Cons Staples
VISA A	US	2.04	0.70	Financials
WALMART	US	1.99	0.48	Cons Staples
COCA COLA (THE)	US	1.97	0.33	Cons Staples
MASTERCARD A	US	1.94	0.53	Financials
Total		22.25	2.84	

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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