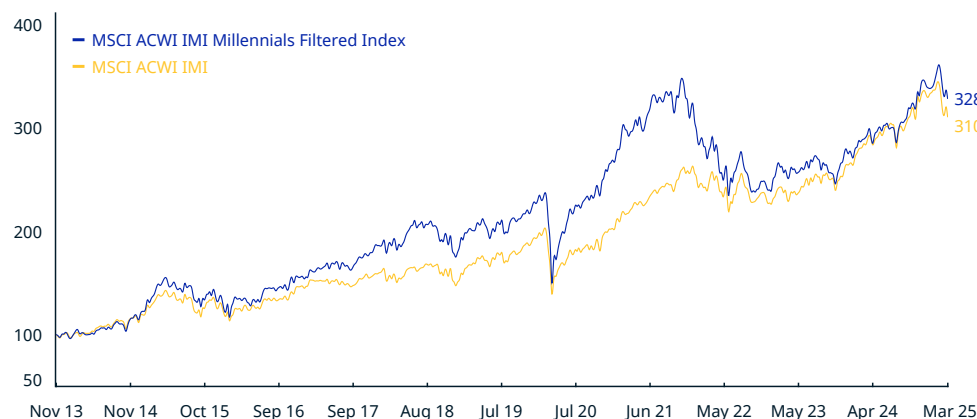


# MSCI ACWI IMI Millennials Filtered Index (EUR)

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 – MAR 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 (%) (MAR 31, 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	-7.69	-3.16	9.72	-3.16	5.36	14.11	8.16	11.05	
MSCI ACWI IMI	-7.46	-5.68	6.28	-5.68	7.37	15.38	8.49	10.50	

## FUNDAMENTALS (MAR 31, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.58	21.94	17.61	3.85
1.96	20.67	16.97	2.83

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 31, 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	1.10	5.98	27.75	15.64	16.44	16.02	0.25	0.81	0.54	0.72	37.28	2020-02-19–2020-03-18
MSCI ACWI IMI	1.00	0.00	2.30	14.01	13.55	13.69	0.40	1.03	0.63	0.80	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)

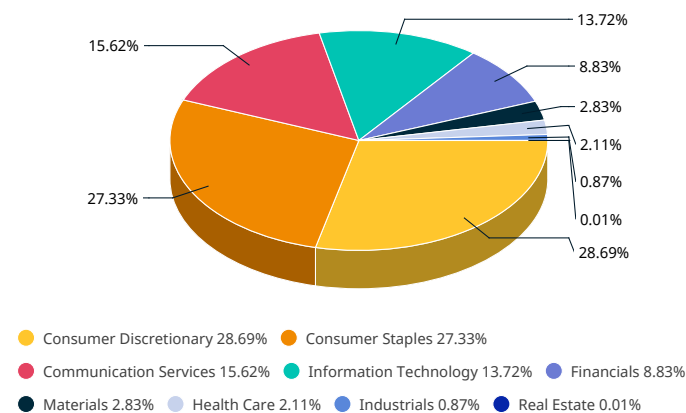
### INDEX CHARACTERISTICS

	MSCI ACWI IMI Millennials Filtered Index	MSCI ACWI IMI
<b>Number of Constituents</b>	221	8,406
	<b>Weight (%)</b>	
<b>Largest</b>	3.02	3.93
<b>Smallest</b>	0.01	0.00
<b>Average</b>	0.45	0.01
<b>Median</b>	0.13	0.00

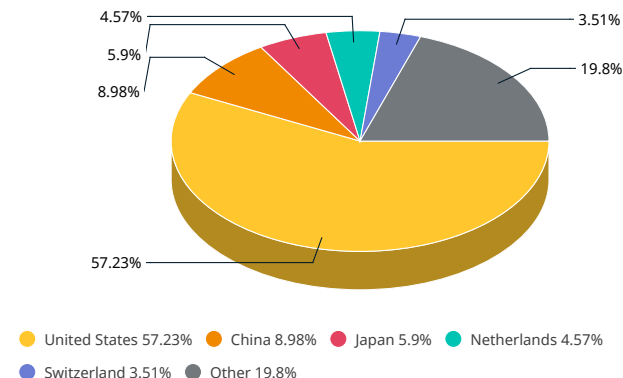
### TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
XIAOMI CORP B	CN	3.02	0.12	Info Tech
NINTENDO CO	JP	2.31	0.09	Comm Svcs
PROSUS N	NL	2.08	0.07	Cons Discr
NESTLE	CH	2.08	0.31	Cons Staples
COCA COLA (THE)	US	2.06	0.34	Cons Staples
VISA A	US	2.05	0.71	Financials
ANHEUSER-BUSCH INBEV	BE	1.96	0.07	Cons Staples
MEDIATEK INC	TW	1.92	0.07	Info Tech
ELEVANCE HEALTH	US	1.92	0.12	Health Care
MASTERCARD A	US	1.90	0.53	Financials
<b>Total</b>		<b>21.30</b>	<b>2.44</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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