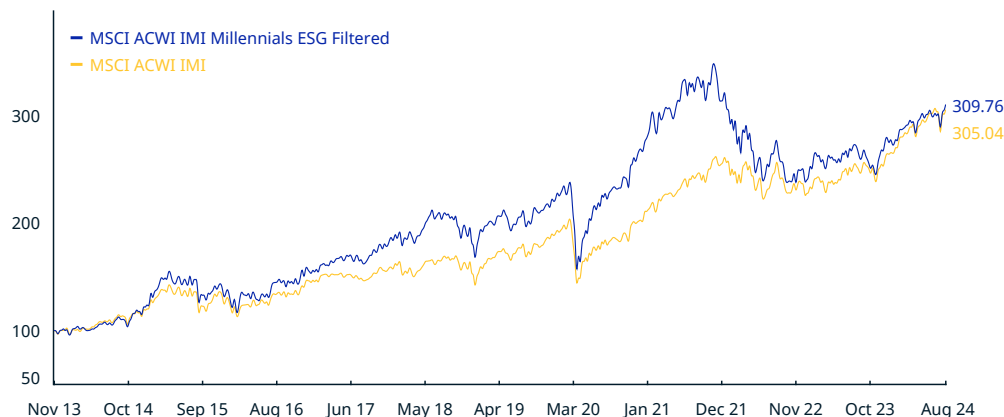


MSCI ACWI IMI Millennials ESG Filtered Index (EUR)

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 (EUR) (NOV 2013 – AUG 2024)



ANNUAL PERFORMANCE (%)

Year	MSCI ACWI IMI Millennials ESG Filtered	MSCI ACWI IMI
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 (%) (AUG 30, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI ACWI IMI Millennials ESG Filtered	2.01	3.91	16.52	11.68	-2.54	8.57	10.82	11.07	
MSCI ACWI IMI	0.04	4.33	20.24	14.94	7.47	11.71	10.47	10.91	

FUNDAMENTALS (AUG 30, 2024)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.51	24.87	18.74	3.96
1.89	21.62	17.52	2.89

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – AUG 30, 2024)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 26, 2013	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
MSCI ACWI IMI Millennials ESG Filtered	1.11	6.05	29.75	15.49	18.28	16.08	-0.21	0.49	0.70	0.73	37.28	2020-02-19–2020-03-18
MSCI ACWI IMI	1.00	0.00	2.14	13.44	15.02	13.48	0.47	0.76	0.79	0.84	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 ESG Filtered Index (EUR)

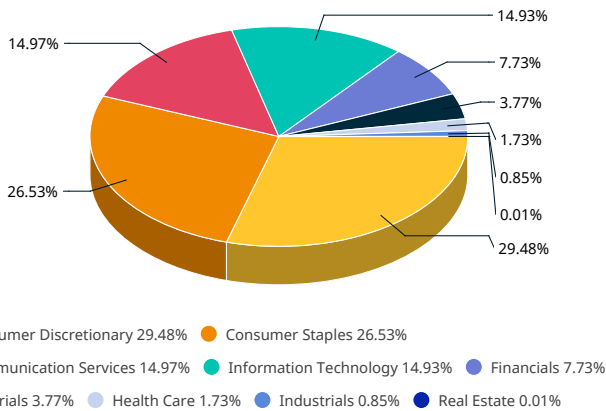
INDEX CHARACTERISTICS

	MSCI ACWI IMI Millennials ESG Filtered	MSCI ACWI IMI
Number of Constituents	231	8,815
	Weight (%)	
Largest	2.02	3.91
Smallest	0.01	0.00
Average	0.43	0.01
Median	0.14	0.00

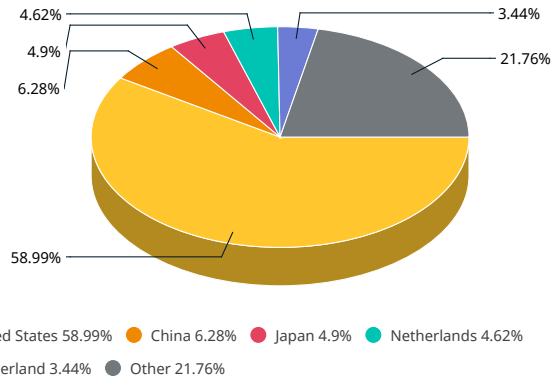
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
NVIDIA	US	2.02	3.47	Info Tech
ADOBE	US	1.92	0.30	Info Tech
APPLE	US	1.92	3.91	Info Tech
UNILEVER PLC (GB)	GB	1.91	0.19	Cons Staples
WALMART	US	1.87	0.40	Cons Staples
COCA COLA (THE)	US	1.86	0.35	Cons Staples
MERCADOLIBRE	US	1.84	0.11	Cons Discr
ROSS STORES	US	1.83	0.06	Cons Discr
PAYPAL HOLDINGS	US	1.82	0.08	Financials
COLGATE-PALMOLIVE	US	1.80	0.10	Cons Staples
Total		18.78	8.96	

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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