

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 – APR 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 (%) (APR 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	
MSCI ACWI IMI Millennials Filtered Index	4.94	-0.41	-0.05	-3.36	7.52	0.84	9.31	9.81	
MSCI ACWI IMI	8.16	5.16	27.55	7.22	17.13	10.79	11.74	11.34	

FUNDAMENTALS (APR 30, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.69	20.50	17.18	3.55
1.66	23.82	17.91	3.40

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

	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	1.06	6.24	31.34	11.81	14.21	15.52	0.43	-0.00	0.61	0.65	37.28	2020-02-19–2020-03-18
MSCI ACWI IMI	1.00	0.00	1.89	11.53	12.97	13.27	1.18	0.72	0.85	0.85	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

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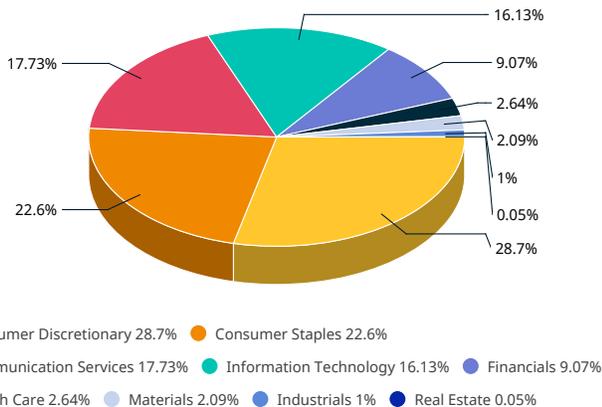
INDEX CHARACTERISTICS

	MSCI ACWI IMI Millennials Filtered Index	MSCI ACWI IMI
Number of Constituents	231	8,233
	Weight (%)	
Largest	4.01	4.37
Smallest	0.00	0.00
Average	0.43	0.01
Median	0.14	0.00

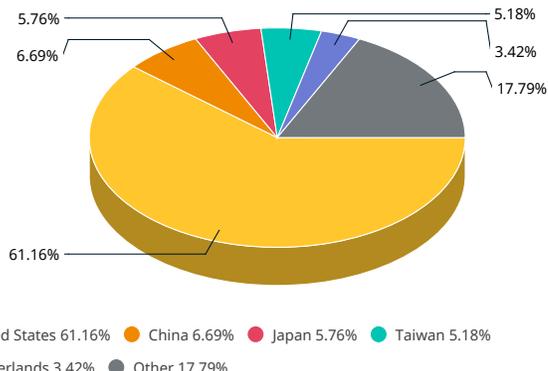
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MEDIATEK INC	TW	4.01	0.11	Info Tech
ELEVANCE HEALTH	US	2.47	0.08	Health Care
ROSS STORES	US	2.44	0.07	Cons Discr
ANHEUSER-BUSCH INBEV	BE	2.39	0.07	Cons Staples
AMAZON.COM	US	2.33	2.30	Cons Discr
PEPSICO	US	2.29	0.20	Cons Staples
MONDELEZ INTERNATIONAL A	US	2.25	0.07	Cons Staples
NVIDIA	US	2.21	4.37	Info Tech
COLGATE-PALMOLIVE	US	2.16	0.06	Cons Staples
APPLE	US	2.13	3.60	Info Tech
Total		24.68	10.92	

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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