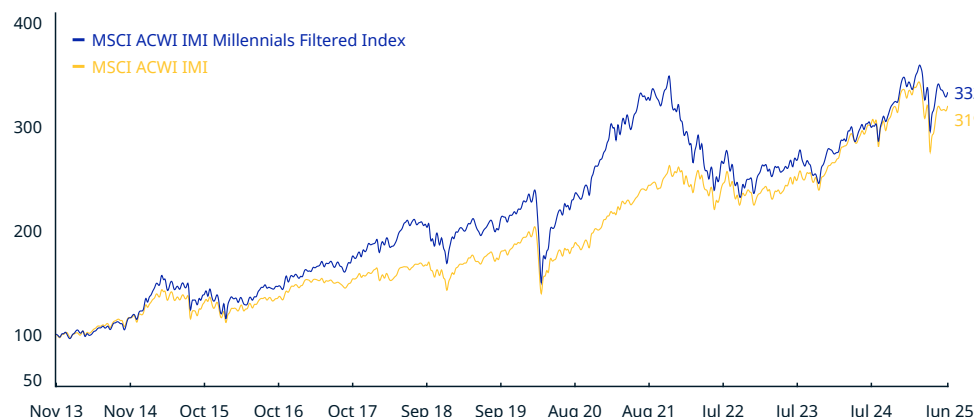


# MSCI ACWI IMI Millennials Filtered Index (EUR)

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 – JUN 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 (%) (JUN 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	-0.78	1.17	10.38	-2.03	10.85	8.77	8.77	10.91	
MSCI ACWI IMI	1.09	2.71	5.81	-3.12	12.38	12.40	9.12	10.52	

## FUNDAMENTALS (JUN 30, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.56	23.77	18.66	3.81
1.85	22.15	18.37	3.01

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – JUN 30, 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	1.09	5.97	26.43	14.97	15.03	15.98	0.58	0.54	0.58	0.72	37.28	2020-02-19–2020-03-18
MSCI ACWI IMI	1.00	0.00	2.24	13.74	13.13	13.77	0.72	0.85	0.67	0.79	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)

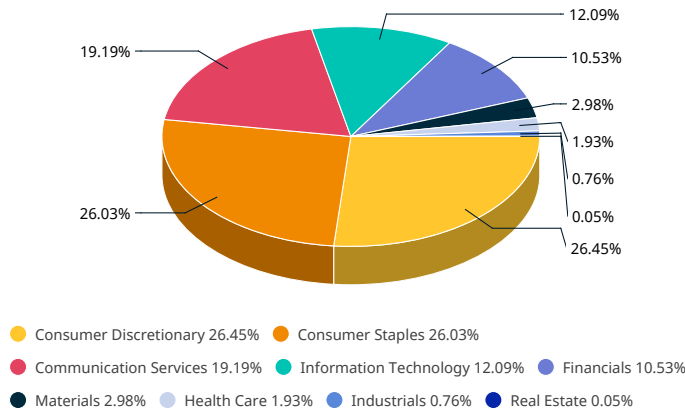
INDEX CHARACTERISTICS

	MSCI ACWI IMI Millennials Filtered Index	MSCI ACWI IMI
Number of Constituents	234	8,274
	Weight (%)	
Largest	2.44	4.08
Smallest	0.00	0.00
Average	0.43	0.01
Median	0.13	0.00

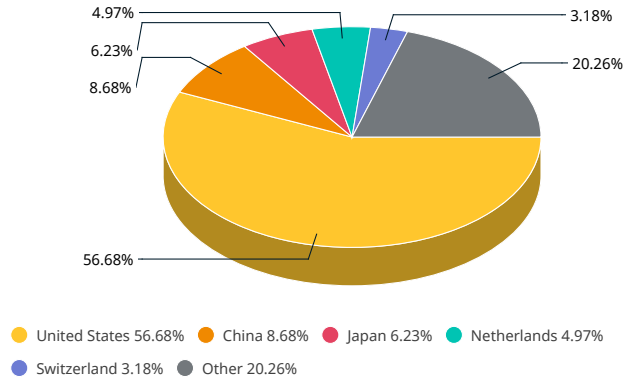
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ROBINHOOD MARKETS A	US	2.44	0.07	Financials
NVIDIA	US	2.00	4.08	Info Tech
DISNEY (WALT)	US	1.88	0.24	Comm Srvcs
BOOKING HOLDINGS	US	1.85	0.20	Cons Discr
PROSUS N	NL	1.84	0.08	Cons Discr
AMAZON.COM	US	1.83	2.22	Cons Discr
NASPERS N	ZA	1.81	0.05	Cons Discr
XIAOMI CORP B	CN	1.81	0.14	Info Tech
PAYPAL HOLDINGS	US	1.74	0.07	Financials
MERCADOLIBRE	US	1.72	0.13	Cons Discr
Total		18.92	7.29	

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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