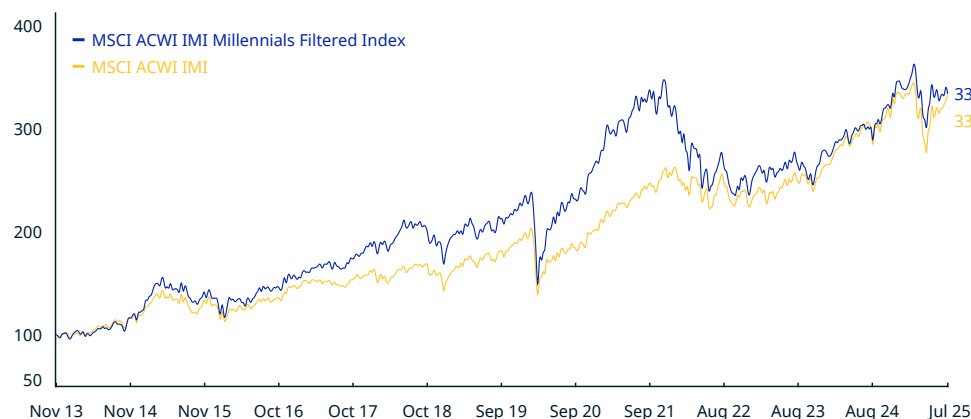


MSCI ACWI IMI Millennials Filtered Index (EUR)

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 – JUL 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 (%) (JUL 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	0.59	4.39	10.08	-1.45	8.06	8.74	8.56	10.88	
MSCI ACWI IMI	3.92	11.29	8.79	0.68	10.32	13.29	9.39	10.81	

FUNDAMENTALS (JUL 31, 2025)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.57	23.44	18.33	3.76
1.81	22.62	18.60	3.08

INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – JUL 31, 2025)

	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 Filtered Index	1.09	6.03	26.43	14.27	15.03	15.97	0.42	0.54	0.56	0.72	37.28	2020-02-19–2020-03-18
MSCI ACWI IMI	1.00	0.00	2.24	12.84	13.18	13.80	0.62	0.90	0.68	0.81	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)

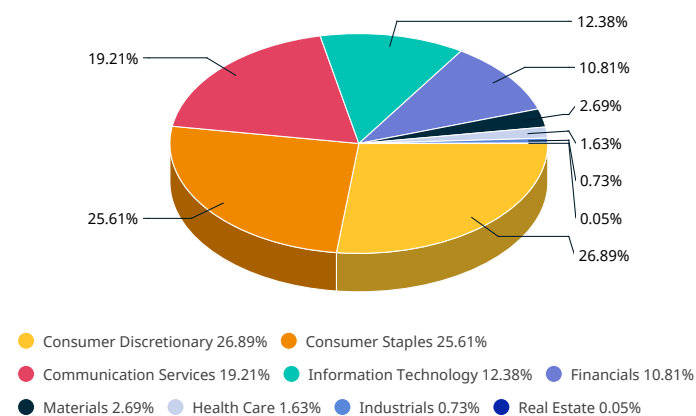
INDEX CHARACTERISTICS

	MSCI ACWI IMI Millennials Filtered Index	MSCI ACWI IMI
Number of Constituents	234	8,254
	Weight (%)	
Largest	2.74	4.54
Smallest	0.00	0.00
Average	0.43	0.01
Median	0.14	0.00

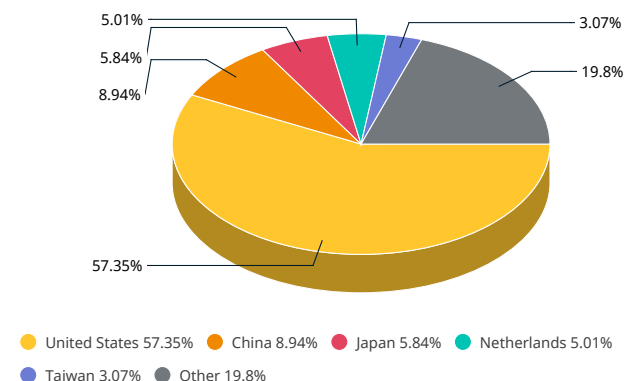
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ROBINHOOD MARKETS A	US	2.74	0.08	Financials
NVIDIA	US	2.30	4.54	Info Tech
AMAZON.COM	US	1.99	2.34	Cons Discr
PROSUS N	NL	1.94	0.08	Cons Discr
NASPERS N	ZA	1.86	0.05	Cons Discr
TENCENT HOLDINGS LI (CN)	CN	1.84	0.47	Comm Svcs
DISNEY (WALT)	US	1.84	0.23	Comm Svcs
BOOKING HOLDINGS	US	1.80	0.19	Cons Discr
MEDIATEK INC	TW	1.78	0.07	Info Tech
PEPSICO	US	1.77	0.20	Cons Staples
Total		19.86	8.25	

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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