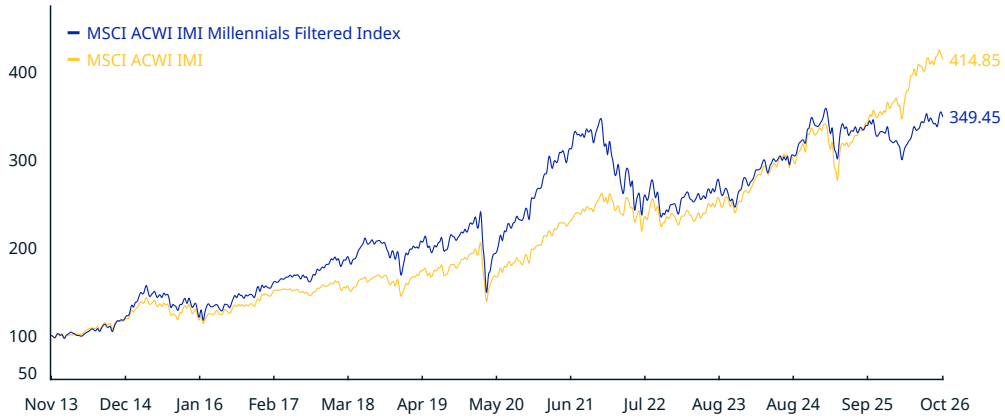
MSCI ACWI IMI Millennials Filtered Index (EUR)

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 – OCT 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 (%) (OCT 30, 2026)

					ANNUALIZED				FUNDAMENTALS (OCT 30, 2026)			
	1 Mo	3 Mo	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	Div Yld (%)	P/E	P/E Fwd	P/BV
MSCI ACWI IMI Millennials Filtered Index	3.54	1.70	3.02	5.50	12.01	1.01	9.22	10.16	1.59	19.79	15.67	3.70
MSCI ACWI IMI	0.17	2.82	16.32	17.01	19.81	10.45	11.89	11.63	1.66	21.04	15.59	3.38

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

				ANNUALIZED STD DEV (%) [2]			SHARPE RATIO [2,3]				MAXIMUM DRAWDOWN	
	Beta	Tracking Error (%)	Turnover (%) [1]	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since Nov 26, 2013	(%)	Period YYYY-MM-DD
MSCI ACWI IMI Millennials Filtered Index	1.06	6.32	31.20	11.18	13.83	15.52	0.83	-0.01	0.59	0.68	37.28	2020-02-19—2020-03-18
MSCI ACWI IMI	1.00	0.00	2.62	11.20	12.84	13.31	1.44	0.68	0.85	0.87	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)

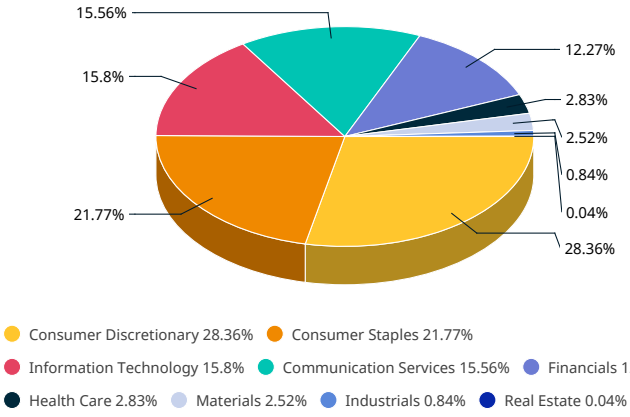
INDEX CHARACTERISTICS

	MSCI ACWI IMI Millennials Filtered Index	MSCI ACWI IMI
Number of Constituents	225	8,017
	Weight (%)	
Largest	3.25	4.49
Smallest	0.00	0.00
Average	0.44	0.01
Median	0.12	0.00

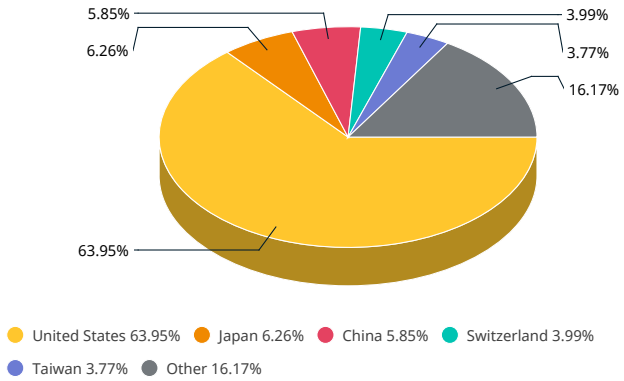
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MASTERCARD A	US	3.25	0.46	Financials
VISA A	US	3.19	0.61	Financials
APPLE	US	2.94	4.49	Info Tech
MEDIATEK INC	TW	2.87	0.15	Info Tech
DISNEY (WALT)	US	2.76	0.17	Comm Srvcs
ELEVANCE HEALTH	US	2.66	0.08	Health Care
NESTLE	CH	2.59	0.24	Cons Staples
ADOBE	US	2.50	0.09	Info Tech
BOOKING HOLDINGS	US	2.44	0.10	Cons Discr
MONDELEZ INTERNATIONAL A	US	2.41	0.07	Cons Staples
Total		27.63	6.46	

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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