

# 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 – MAR 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 (%) (MAR 31, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 26, 2013
					3 Yr	5 Yr	10 Yr		
MSCI ACWI IMI Millennials Filtered Index	-5.19	-7.91	-7.14	-7.91	5.17	0.42	8.54	9.45	
MSCI ACWI IMI	-5.00	-0.87	13.11	-0.87	13.98	9.47	10.98	10.71	

## FUNDAMENTALS (MAR 31, 2026)

Div Yld (%)	P/E	P/E Fwd	P/BV
1.78	19.21	16.20	3.36
1.79	22.07	16.95	3.14

## INDEX RISK AND RETURN CHARACTERISTICS (NOV 26, 2013 – MAR 31, 2026)

	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	1.08	6.20	31.34	11.61	14.09	15.50	0.24	-0.03	0.56	0.63	37.28	2020-02-19–2020-03-18
MSCI ACWI IMI	1.00	0.00	1.89	10.84	12.56	13.07	1.00	0.64	0.81	0.81	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

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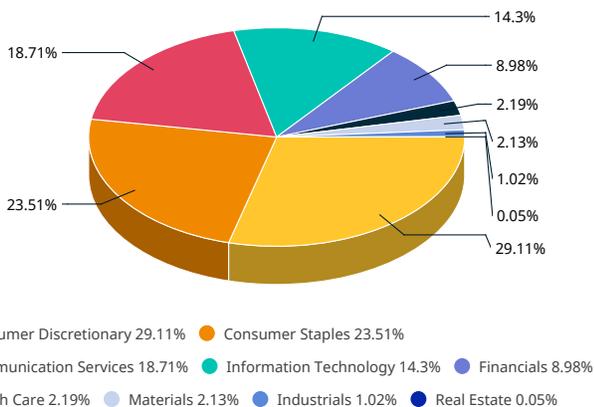
## INDEX CHARACTERISTICS

	MSCI ACWI IMI Millennials Filtered Index	MSCI ACWI IMI
<b>Number of Constituents</b>	232	8,253
	Weight (%)	
<b>Largest</b>	2.47	4.20
<b>Smallest</b>	0.00	0.00
<b>Average</b>	0.43	0.01
<b>Median</b>	0.14	0.00

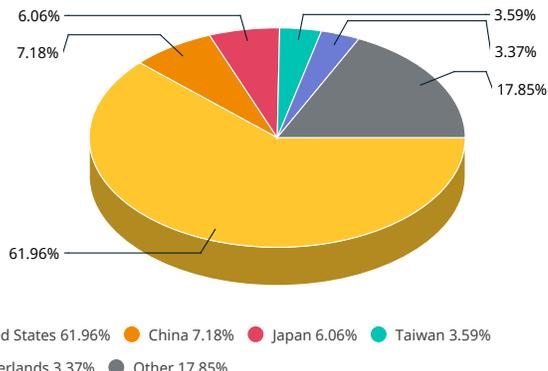
## TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
ROSS STORES	US	2.47	0.07	Cons Discr
MEDIATEK INC	TW	2.42	0.07	Info Tech
PEPSICO	US	2.39	0.21	Cons Staples
COMCAST CORP A (NEW)	US	2.36	0.10	Comm Svcs
ANHEUSER-BUSCH INBEV	BE	2.32	0.07	Cons Staples
COLGATE-PALMOLIVE	US	2.30	0.06	Cons Staples
WARNER BROS DISCOVERY	US	2.27	0.06	Comm Svcs
MONDELEZ INTERNATIONAL A	US	2.25	0.07	Cons Staples
NESTLE	CH	2.18	0.25	Cons Staples
APPLE	US	2.13	3.70	Info Tech
<b>Total</b>		<b>23.09</b>	<b>4.67</b>	

## 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

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