

MSCI EAFE ETF 15% Volatility Target Index (USD)

The MSCI EAFE ETF 15% Volatility Target Index Applies MSCI's Risk Control methodology to the MSCI EAFE ETF, targeting 15% annualized volatility. The parent index, the MSCI EAFE Index, captures large and mid-cap equities across 21 Developed Markets countries, excluding the US and Canada*.

For a complete description of the index methodology, please see [Index methodology - MSCI](#).

CUMULATIVE INDEX PERFORMANCE

USD RETURNS Aug 2011 - Aug 2026



ANNUAL PERFORMANCE (%)

Year	MSCI EAFE ETF 15% Volatility Target
2025	14.92
2024	-4.29
2023	8.23
2022	-16.21
2021	8.31
2020	-2.99
2019	16.62
2018	-19.97
2017	36.21
2016	-4.93
2015	-4.42
2014	-13.40
2013	19.92
2012	12.42
2011	-7.48

INDEX PERFORMANCE

USD RETURNS (%) (Aug 31, 2026)

INDEX	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED RETURNS			
					3 Yr	5 Yr	10 Yr	Since Nov 29, 2002
MSCI EAFE ETF 15% Volatility Target	1.09	2.59	16.29	10.06	8.30	1.38	3.91	4.56

INDEX RISK AND RETURN CHARACTERISTICS

USD RETURNS (%) (Aug 31, 2026)

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Yr	5 Yr	10 Yr	Since Nov 29, 2002
MSCI EAFE ETF 15% Volatility Target	13.63	14.49	14.18	13.28

* The Developed Markets countries in the MSCI EAFE Index include: Australia, Austria, Belgium, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, the Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland and the UK.

The MSCI EAFE ETF 15% Volatility Target Index was launched on Sep 16, 2026. Data prior to the launch date is back-tested (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

ALLOCATION(%)

As of Aug 31, 2026

Equity

104.78

ABOUT MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates.

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