

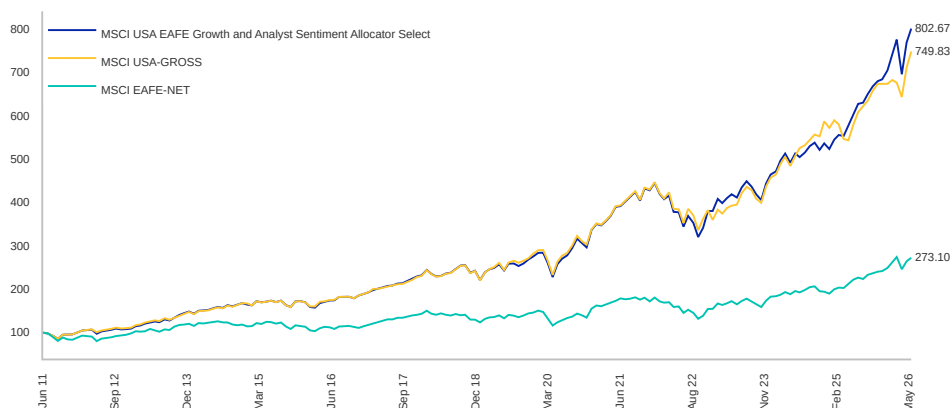
MSCI USA EAFE Growth and Analyst Sentiment Allocator Select Index (USD)

The MSCI USA EAFE Growth and Analyst Sentiment Allocator Select Index aims to represent the performance of a strategy that dynamically allocates between the MSCI USA Index and the MSCI EAFE Index based on relative factor exposures to Analyst Sentiment and Growth

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

CUMULATIVE INDEX PERFORMANCE

USD RETURNS Jun 2011 - May 2026



ANNUAL PERFORMANCE (%)

Year	MSCI USA EAFE Growth and Analyst Sentiment Allocator Select	MSCI USA-GROSS	MSCI EAFE-NET
2025	34.63	17.75	31.22
2024	12.66	25.08	3.82
2023	22.12	27.10	18.24
2022	-14.54	-19.46	-14.45
2021	26.97	26.97	11.26
2020	23.53	21.37	7.82
2019	28.53	31.64	22.01
2018	-4.83	-4.50	-13.79
2017	22.70	21.90	25.03
2016	11.39	11.61	1.00
2015	3.07	1.32	-0.81
2014	10.87	13.36	-4.90
2013	36.24	32.61	22.78
2012	13.77	16.13	17.32
2011	3.43	1.99	-12.14

INDEX PERFORMANCE

USD RETURNS (%) (May 29, 2026)

INDEX	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED RETURNS			
					3 Yr	5 Yr	10 Yr	Since Feb 28, 2001
MSCI USA EAFE Growth and Analyst Sentiment Allocator Select	4.17	3.26	32.34	13.67	24.86	15.38	16.50	10.97
MSCI USA-GROSS	5.27	10.62	29.31	11.06	23.71	13.72	15.63	9.45
MSCI EAFE-NET	3.07	-0.65	22.80	9.37	18.15	8.79	9.28	6.02

INDEX RISK AND RETURN CHARACTERISTICS

USD RETURNS (%) (May 29, 2026)

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Yr	5 Yr	10 Yr	Since Feb 28, 2001
MSCI USA EAFE Growth and Analyst Sentiment Allocator Select	13.82	16.31	15.79	15.78
MSCI USA-GROSS	13.50	16.04	15.59	15.21
MSCI EAFE-NET	13.56	15.56	15.10	16.52

The MSCI USA EAFE Growth and Analyst Sentiment Allocator Select Index was launched on Feb 27, 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.

ABOUT MSCI

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