

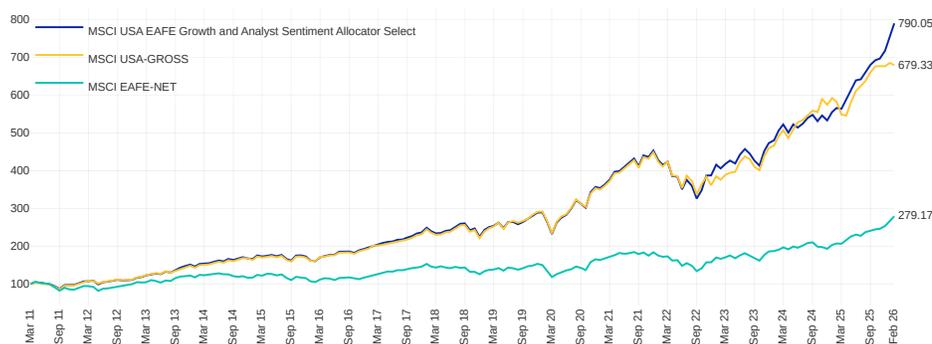
# MSCI USA EAFE Growth and Analyst Sentiment Allocator Select Index

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 Mar 2011 - Feb 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

## Index Performance

USD RETURNS (%) AS OF Feb 27, 2026

INDEX	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURNS			
					3 Years	5 Years	10 Years	Since Feb 28, 2001
MSCI USA EAFE Growth and Analyst Sentiment Allocator Select	4.63	13.39	39.60	10.09	24.85	16.83	17.29	10.99
MSCI USA-GROSS	-0.88	0.41	16.57	0.40	21.79	13.58	15.49	9.14
MSCI EAFE-NET	4.63	13.39	34.63	10.09	18.77	10.78	10.26	6.13

## Index Risk and Return Characteristics

USD RETURNS (%) AS OF Feb 27, 2026

INDEX	ANNUALIZED STANDARD DEVIATION			
	3 Years	5 Years	10 Years	Since Feb 28, 2001
MSCI USA EAFE Growth and Analyst Sentiment Allocator Select	10.87	14.98	15.14	15.57
MSCI USA-GROSS	11.77	15.29	15.24	15.09
MSCI EAFE-NET	11.64	14.48	14.65	16.39

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 test (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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