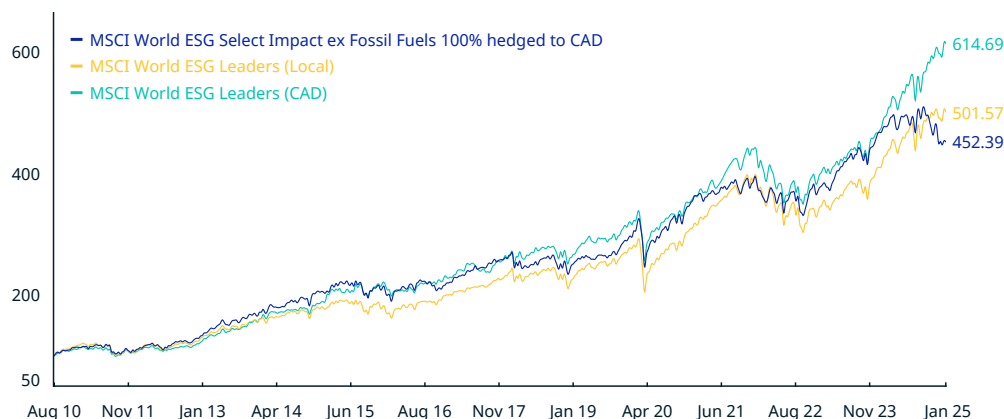


# MSCI World ESG Select Impact ex Fossil Fuels 100% hedged to CAD Index (CAD)

The MSCI World ESG Select Impact ex Fossil Fuels 100% hedged to CAD Index is based on the MSCI World ESG Leaders Index, its parent index, and includes large and mid-cap securities across 23 Developed Markets (DM)\* countries. The index is designed to represent the performance of a strategy that identifies securities of companies that help address one or more of the social and environmental themes as defined by MSCI ESG Research's Sustainable Impact Metrics. Further, the index's currency exposure is 100% hedged to the CAD by selling each foreign currency forward at the one-month Forward rate.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CAD) (AUG 2010 – JAN 2025)



## ANNUAL PERFORMANCE (%)

Year	MSCI World ESG Select Impact ex Fossil Fuels 100% hedged to CAD	MSCI World ESG Leaders (Local)	MSCI World ESG Leaders (CAD)
2024	-2.82	19.63	27.93
2023	27.84	24.81	22.03
2022	-7.78	-17.40	-13.73
2021	10.40	27.26	23.64
2020	20.90	12.81	13.27
2019	23.46	27.93	21.67
2018	-7.45	-6.30	0.53
2017	20.17	16.99	13.03
2016	0.71	8.51	3.54
2015	5.52	2.06	18.61
2014	17.10	9.95	14.33
2013	34.57	30.36	36.12
2012	16.65	14.59	11.94
2011	-1.91	-5.48	-3.08

## INDEX PERFORMANCE – NET RETURNS (%) (JAN 31, 2025)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Aug 31, 2010
MSCI World ESG Select Impact ex Fossil Fuels 100% hedged to CAD	-0.09	-5.11	-4.68	-0.09	6.93	8.06	8.28	11.03
MSCI World ESG Leaders (Local)	2.31	4.55	19.61	2.31	10.16	12.52	10.93	11.82
MSCI World ESG Leaders (CAD)	3.10	7.66	27.94	3.10	13.62	13.78	11.86	13.41

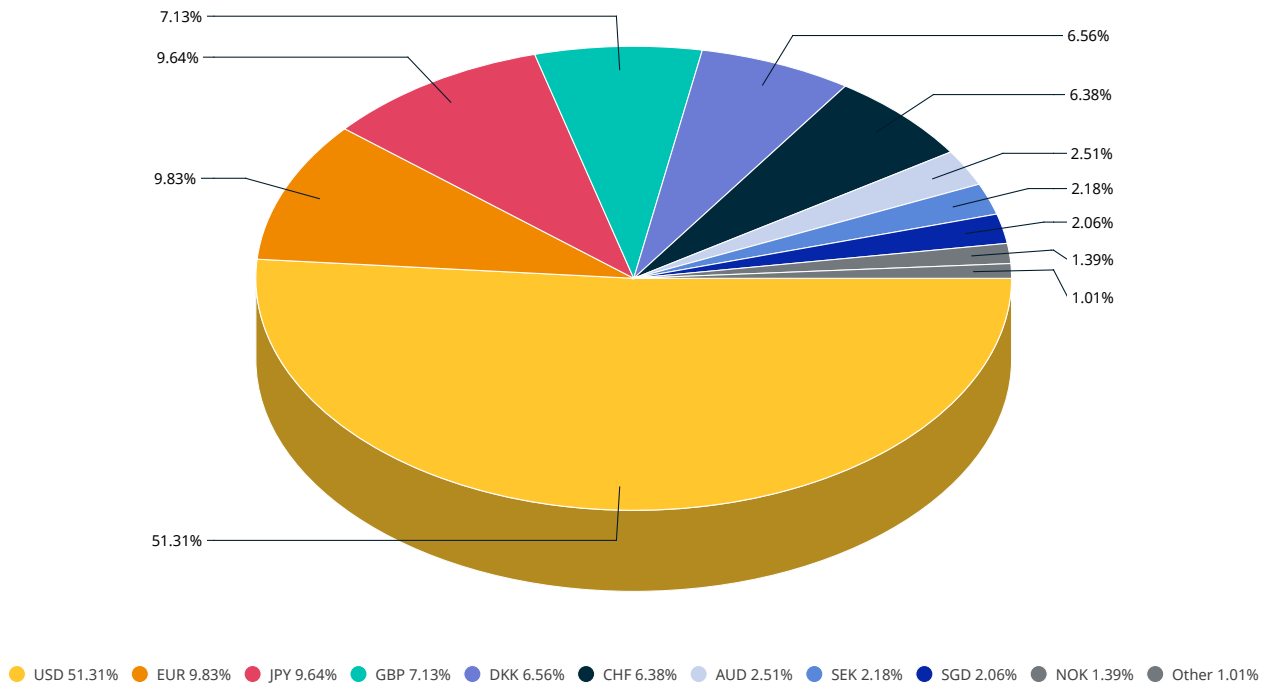
## INDEX RISK AND RETURN CHARACTERISTICS (AUG 31, 2010 – JAN 31, 2025)

	ANNUALIZED STD DEV (%) <sup>1</sup>			MAXIMUM DRAWDOWN	
	3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI World ESG Select Impact ex Fossil Fuels 100% hedged to CAD	13.12	14.94	13.00	28.42	2020-02-19–2020-03-23
MSCI World ESG Leaders (Local)	15.22	16.61	13.95	32.94	2020-02-19–2020-03-23
MSCI World ESG Leaders (CAD)	13.01	13.53	11.81	27.41	2020-02-14–2020-03-23

<sup>1</sup> Based on monthly net returns data

\* Developed Markets 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.

**CURRENCY WEIGHTS ( JAN 31, 2025 )**



**ABOUT MSCI**

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit [www.msci.com](http://www.msci.com).

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not be applicable law be excluded or limited.

© 2025 MSCI Inc. All rights reserved.

