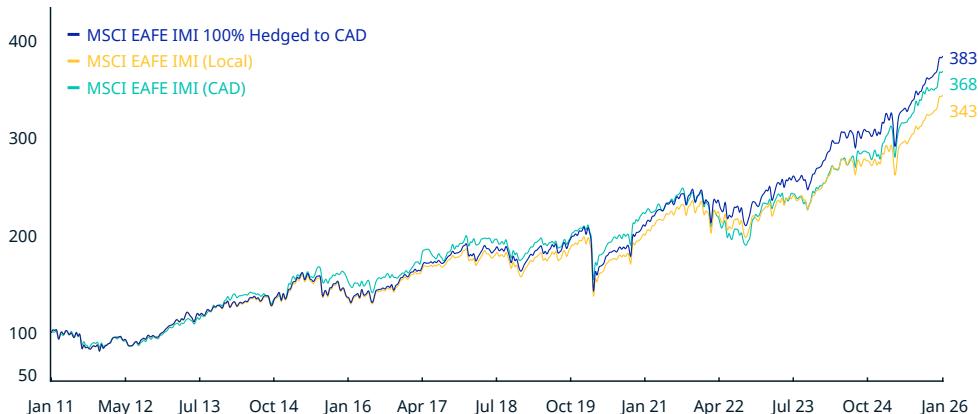


# MSCI EAFE IMI 100% Hedged to CAD Index (CAD)

The **MSCI EAFE Investable Market Index (IMI) 100% Hedged to CAD Index** represents a close estimation of the performance that can be achieved by hedging the currency exposures of its parent index, the MSCI EAFE IMI, to the CAD, the "home" currency for the hedged index. The index is 100% hedged to the CAD by selling each foreign currency forward at the one-month Forward rate. The parent index is composed of large, mid and small cap stocks across 21 Developed Markets (DM) countries\* and its local performance is calculated in 13 different currencies, including the Euro.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CAD) (JAN 2011 – JAN 2026)



## ANNUAL PERFORMANCE (%)

Year	MSCI EAFE IMI 100% Hedged to CAD	MSCI EAFE IMI (Local)	MSCI EAFE IMI (CAD)
2025	21.46	20.97	25.17
2024	13.01	11.07	12.94
2023	18.23	15.68	14.35
2022	-6.35	-8.02	-9.39
2021	18.87	18.48	10.13
2020	1.09	1.46	6.56
2019	23.72	22.07	16.25
2018	-10.80	-11.65	-6.69
2017	17.56	16.33	17.87
2016	5.92	5.41	-2.35
2015	6.57	6.65	20.52
2014	6.48	5.93	3.66
2013	28.38	27.94	31.83
2012	18.08	17.75	15.03

## INDEX PERFORMANCE – NET RETURNS (%) (JAN 30, 2026)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Jan 31, 2003
MSCI EAFE IMI 100% Hedged to CAD	3.29	6.09	19.89	3.29	16.34	13.34	10.66	8.79
MSCI EAFE IMI (Local)	3.25	6.02	19.48	3.25	14.75	11.89	9.57	8.34
MSCI EAFE IMI (CAD)	4.02	5.45	23.14	4.02	16.50	11.06	9.05	7.86

## INDEX RISK AND RETURN CHARACTERISTICS (JAN 31, 2003 – JAN 30, 2026)

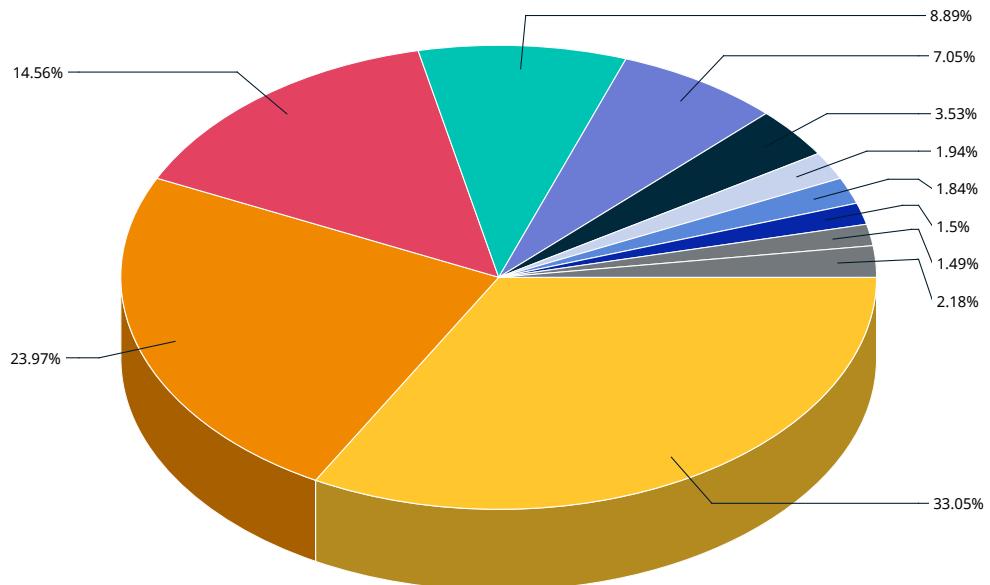
	ANNUALIZED STD DEV (%) <sup>1</sup>			MAXIMUM DRAWDOWN	
	3 Yr	5 Yr	10 Yr	(%)	Period YYYY-MM-DD
MSCI EAFE IMI 100% Hedged to CAD	7.41	9.98	11.78	56.85	2007-07-16–2009-03-09
MSCI EAFE IMI (Local)	7.42	9.96	11.69	55.75	2007-07-16–2009-03-09
MSCI EAFE IMI (CAD)	8.46	10.95	11.39	51.07	2007-04-10–2009-03-09

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

\* DM countries 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 IMI 100% Hedged to CAD Index was launched on Mar 19, 2014. 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.

## CURRENCY WEIGHTS ( JAN 30, 2026 )



● EUR 33.05% ● JPY 23.97% ● GBP 14.56% ● CHF 8.89% ● AUD 7.05% ● SEK 3.53% ● DKK 1.94% ● HKD 1.84% ● SGD 1.5% ● USD 1.49% ● Other 2.18%

## 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. To learn more, please visit [www.msci.com](https://www.msci.com).

The data, data feeds, databases, reports, text, graphs, charts, images, videos, recordings, models, metrics, analytics, indexes, assessments, ratings, scores, software, websites, products, services and other information delivered in connection with this notice (the "Information"): (a) are proprietary information of MSCI and its suppliers, (b) may not be used for commercial purposes without prior written permission from MSCI Inc. or its affiliates ("MSCI"), and (c) are not investment advice and must not be relied on as such. The Information and its use are further subject to the disclaimer at <https://www.msci.com/legal/notice-and-disclaimer>. As detailed therein, MSCI AND ITS SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES OF MERCHANTABILITY, FITNESS FOR A PARTICULAR PURPOSE OR OTHERWISE WITH RESPECT TO THE INFORMATION HEREIN AND DISCLAIM ALL LIABILITY TO THE MAXIMUM EXTENT PERMITTED BY LAW. For information about how MSCI collects and uses personal data, refer to <https://www.msci.com/privacy-pledge>.

© 2026 MSCI Inc. All rights reserved.