# MSCI Switzerland 20/35 100% Hedged to GBP Index (GBP)

The MSCI Switzerland 20/35 100% Hedged to GBP Index represents a close estimation of the performance that can be achieved by hedging the currency exposure of its parent index, the MSCI Switzerland 20/35 Index, to the GBP, the "home" currency for the hedged index. The index is 100% hedged to the GBP by selling the CHF forward at the one-month Forward rate. The parent index is composed of large and mid cap stocks. The weight of the largest group entity in the index is constrained to 35% and the weights of all other entities are constrained to a maximum of 20%.

For a complete description of the index methodology, please see Index methodology - MSCI.

# CUMULATIVE INDEX PERFORMANCE — NET RETURNS (GBP) (SEP 2010 – SEP 2025)

### **ANNUAL PERFORMANCE (%)**

MSCI



#### INDEX PERFORMANCE - NET RETURNS (%) (SEP 30, 2025)

					ANNUALIZED				
	1 Mo	3 Мо	1 Yr	YTD	3 Yr	5 Yr	10 Yr	Since May 30, 2008	
MSCI Switzerland 20/35 100% Hedged to GBP	-0.51	2.48	5.99	9.96	11.13	7.36	7.61	6.20	
MSCI Switzerland 20/35 (Local)	-0.84	1.39	1.74	6.70	7.14	4.71	5.78	4.89	
MSCI Switzerland 20/35 (GBP)	-0.06	3.25	7.47	13.06	8.06	6.90	9.25	8.94	

#### INDEX RISK AND RETURN CHARACTERISTICS (MAY 30, 2008 - SEP 30, 2025)

	ANNUALIZED STD DEV (%) 1			SHARPE RATIO 1,2				MAXIMUM DRAWDOWN		
	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr	Since May 30, 2008	(%)	Period YYYY-MM-DD	
MSCI Switzerland 20/35 100% Hedged to GBP	10.60	12.65	11.60	0.62	0.40	0.55	0.43	43.31	2008-06-03-2009-03-09	
MSCI Switzerland 20/35 (Local)	10.64	12.64	11.56	0.28	0.20	0.40	0.33	43.23	2008-06-03-2009-03-09	
MSCI Switzerland 20/35 (GBP)	10.60	11.84	10.87	0.36	0.38	0.72	0.60	29.23	2008-06-05-2009-03-03	

<sup>&</sup>lt;sup>1</sup> Based on monthly net returns data

The MSCI Switzerland 20/35 100% Hedged to GBP Index was launched on Oct 04, 2013. 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.



<sup>&</sup>lt;sup>2</sup> Based on Bank of England Overnight SONIA from Sep 1 2021 & on ICE LIBOR 1M prior that date

SEP 30, 2025 Index Factsheet

## **ABOUT MSCI**

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