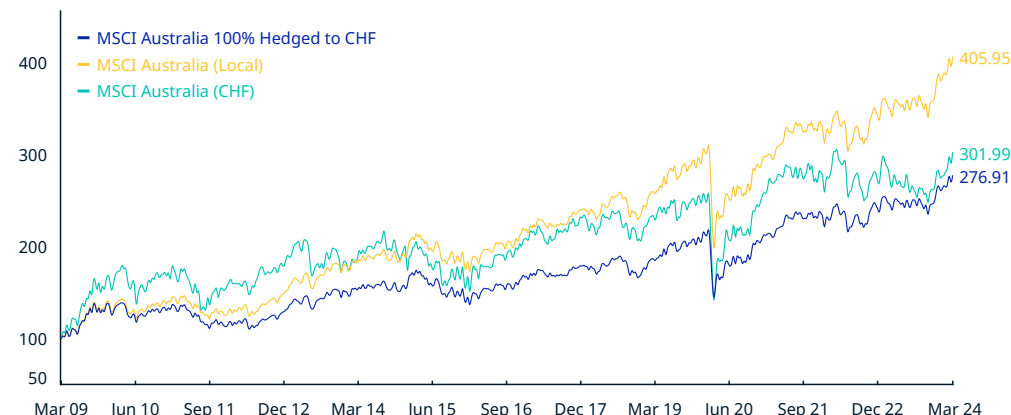


# MSCI Australia 100% Hedged to CHF Index (CHF)

The **MSCI Australia 100% Hedged to CHF Index** represents a close estimation of the performance that can be achieved by hedging the currency exposure of its parent index, the MSCI Australia Index, to the CHF, the "home" currency for the hedged index. The index is 100% hedged to the CHF by selling the AUD forward at the one-month Forward rate. The parent index is composed of large and mid cap stocks.

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

## CUMULATIVE INDEX PERFORMANCE – NET RETURNS (CHF) (MAR 2009 – MAR 2024)



## ANNUAL PERFORMANCE (%)

Year	MSCI Australia 100% Hedged to CHF	MSCI Australia (Local)	MSCI Australia (CHF)
2023	11.11	14.09	4.43
2022	1.02	1.56	-3.79
2021	15.28	16.13	12.78
2020	0.12	-0.95	-0.75
2019	20.24	23.11	20.75
2018	-5.22	-2.22	-10.97
2017	7.83	11.03	15.00
2016	8.43	11.98	13.16
2015	-2.17	1.29	-9.29
2014	3.01	5.59	7.91
2013	17.39	20.88	1.21
2012	15.77	20.54	19.49
2011	-15.17	-10.97	-10.67
2010	-3.21	0.48	3.26

## INDEX PERFORMANCE – NET RETURNS (%) (MAR 29, 2024)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Jun 30, 2008
MSCI Australia 100% Hedged to CHF	2.62	4.79	12.34	4.79	9.03	8.27	6.02	4.50
MSCI Australia (Local)	2.79	5.43	15.56	5.43	10.63	9.39	8.20	7.14
MSCI Australia (CHF)	5.34	7.87	10.98	7.87	3.54	5.41	4.67	3.74

## INDEX RISK AND RETURN CHARACTERISTICS (JUN 30, 2008 – MAR 29, 2024)

	ANNUALIZED STD DEV (%) <sup>1</sup>			SHARPE RATIO <sup>1, 2</sup>			Since Jun 30, 2008	MAXIMUM DRAWDOWN	
	3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
MSCI Australia 100% Hedged to CHF	13.10	15.96	13.81	0.70	0.59	0.52	0.39	36.99	2008-06-30–2009-03-06
MSCI Australia (Local)	13.22	16.27	13.99	0.81	0.65	0.67	0.57	36.19	2008-06-30–2009-03-06
MSCI Australia (CHF)	18.34	21.85	18.86	0.26	0.36	0.36	0.29	52.15	2008-07-24–2009-03-09

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

<sup>2</sup> Based on Six Overnight SARON from Sep 1 2021 & on ICE LIBOR 1M prior that date

The MSCI Australia 100% Hedged to CHF Index was launched on Jul 22, 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.

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