



We are now Refinitiv, formerly the Financial and Risk business of Thomson Reuters. We've set a bold course for the future – both ours and yours – and are introducing our new brand to the world.

As our brand migration will be gradual, you will see traces of our past through documentation, videos, and digital platforms.

Thank you for joining us on our brand journey.



REFINITIV[™]

A blue L-shaped graphic consisting of two perpendicular lines of equal length, positioned to the right of the word 'REFINITIV'.

THOMSON REUTERS/HKEX RMB CURRENCY INDICES (RXY)

THOMSON REUTERS INDICES

THOMSON REUTERS/HKEX RMB CURRENCY INDICES (RXY)

The RXY Indices offer independent, transparent and timely benchmarks for RMB against China's most important trade partner's currencies. The indices are calculated based on WM/Reuters FX rates and managed in accordance with the IOSCO Principles for Financial Benchmarks.

CO-DEVELOPED WITH HKEX

The RXY Indices have been created in collaboration with HKEX, a pioneer of listed RMB trading and risk management tools and products. RXY indices are designed to be the basis for investment and trading products such as Futures, Options and ETFs.

METHODOLOGY

Calculation Method: Geometric Average

Weighting Method: Bilateral trade weighted with adjustment for Hong Kong re-export

Trade Data Source: UN Comtrade, HK Census and Statistics Department

Weighting Rebalance: Annual review. Announcement in June implementation first business day of Q4. RXY Simplified CNH has fixed weights which are not rebalanced.

Index Calculation Frequency: Hourly

FX Rate Data Source: WM/Reuters FX Rates

Base Date: 100 as of 31.12.2014

For more details, a complete methodology document is available at: financial.thomsonreuters.com/fxindices

Primary Index

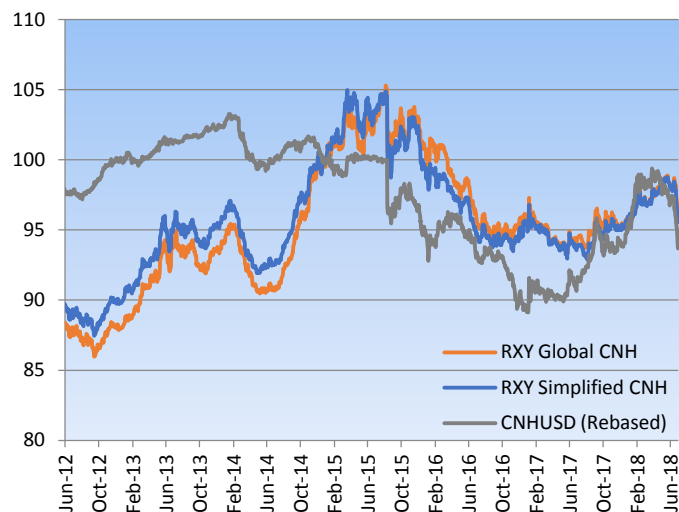
Index Name	Basket Currencies	Base Currency	Start Date	Ric
TR/HKEX RXY Global CNH	AUD, CAD, CHF, EUR, GBP, HKD, JPY, KRW, MYR, NZD, RUB, SGD, THB, USD	CNH	31.12.2010	.RXYH

Index Variants

Index Name	Basket Currencies	Base Currency	Start Date	Ric
TR/HKEX RXY Global CNY	AUD, CAD, CHF, EUR, GBP, HKD, JPY, KRW, MYR, NZD, RUB, SGD, THB, USD	CNY	31.12.2010	.RXY Y
TR/HKEX RXY Reference CNH	AUD, CAD, CHF, EUR, GBP, HKD, JPY, MYR, NZD, RUB, SGD, THB, USD	CNH	31.12.2010	.RXYRH
TR/HKEX RXY Reference CNY	AUD, CAD, CHF, EUR, GBP, HKD, JPY, MYR, NZD, RUB, SGD, THB, USD	CNY	31.12.2010	.RXYRY
TR/HKEX RXY Simplified CNH	AUD, EUR, GBP, JPY, SGD, USD	CNH	31.12.2010	.RXYBH

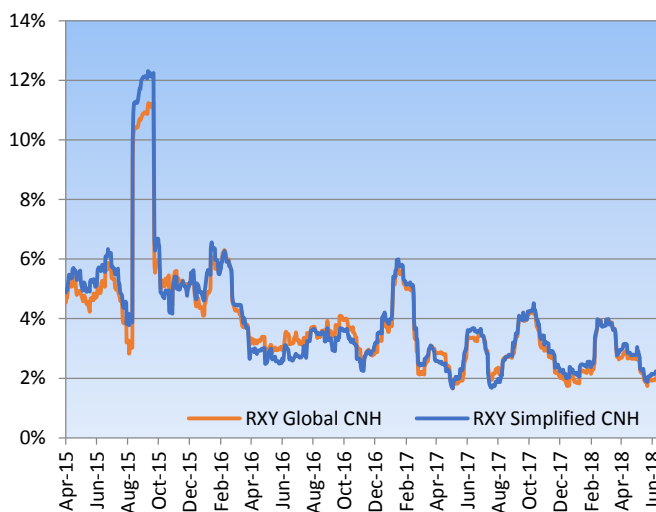
HISTORICAL PERFORMANCE

Historical Performance of Primary Index



Data as of 31 Mar 2018

30 Day Vol (Annualised)



Based to 100 as of 31 Dec 2014

THOMSON REUTERS/HKEX RMB CURRENCY INDICES (RXY)

RISK AND RETURN CHARACTERISTICS : AS OF 30 JUN 2018

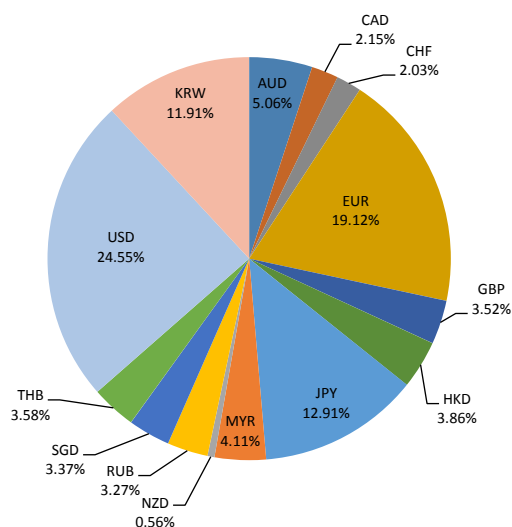
Total Return - Annualized					
	3M	6M	1Y	3Y	5Y
TR/HKEX RXY Global CNH	-7.71	0.06	1.60	-2.26	0.38
TR/HKEX RXY Simplified CNH	-9.40	-0.81	1.84	-2.57	0.01

Index returns – By Year					
	2012	2013	2014	2015	2016
TR/HKEX RXY Global CNH	6.69	6.16	0.56	-5.06	0.48
TR/HKEX RXY Simplified CNH	6.39	4.25	-0.90	-4.27	1.13

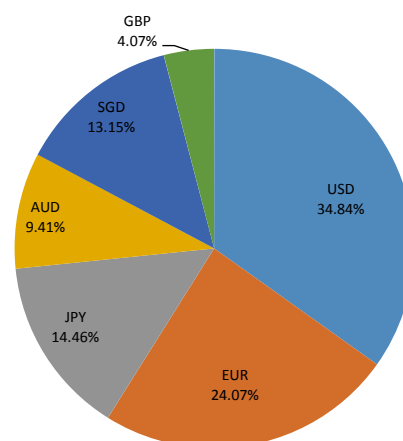
Annualized Standard Deviation					
	3M	6M	1Y	3Y	5Y
TR/HKEX RXY Global CNH	2.84	3.07	2.97	4.12	3.92
TR/HKEX RXY Simplified CNH	2.97	3.20	3.09	4.27	4.05

Annualized Sharpe Ratio					
	3M	6M	1Y	3Y	5Y
TR/HKEX RXY Global CNH	-2.72	0.02	0.54	-0.55	0.10
TR/HKEX RXY Simplified CNH	-3.17	-0.25	0.60	-0.60	0.00

% WEIGHT BY CURRENCY: RXY GLOBAL CNH VALID UNTIL 30 SEP 2018



RXY SIMPLIFIED CNH – FIXED WEIGHT



Thomson Reuters has over 30 years' expertise in the Indices business and has calculated many of the most widely-held indices in the world. Our pure beta indices and smart indices address many investor objectives across asset classes, themes, regions and sectors.

We offer comprehensive institutional-quality solutions and a full-service indexing partnership to help you get your ideas to market efficiently. This is backed by our industry leading platform of financial intelligence and trust principles which guarantee integrity

For Further Information
financial.tr.com/indices

Enquiries
Index_Queries@tr.com

© 2018 Thomson Reuters.