

THOMSON REUTERS/HKEX RMB CURRENCY INDICES (RXY)

RISK AND RETURN CHARACTERISTICS : AS OF 31 MAY 2019

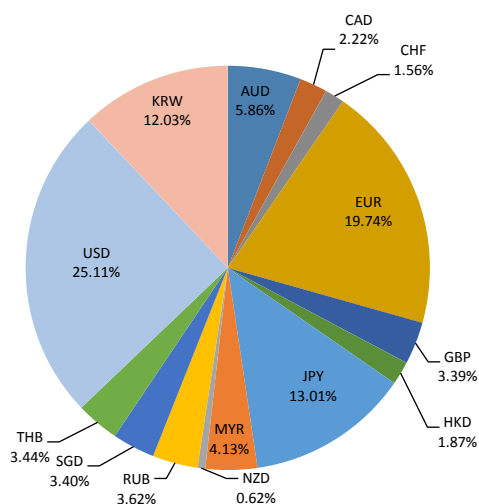
	Total Return - Annualized				
	3M	6M	1Y	3Y	5Y
TR/HKEX RXY Global CNH	-7.69	2.22	-4.38	-1.60	0.68
TR/HKEX RXY Simplified CNH	-9.60	1.51	-5.14	-1.45	0.14

	Index returns – By Year				
	2014	2015	2016	2017	2018
TR/HKEX RXY Global CNH	6.16	0.56	-5.06	0.48	-2.56
TR/HKEX RXY Simplified CNH	4.25	-0.90	-4.27	1.13	-3.18

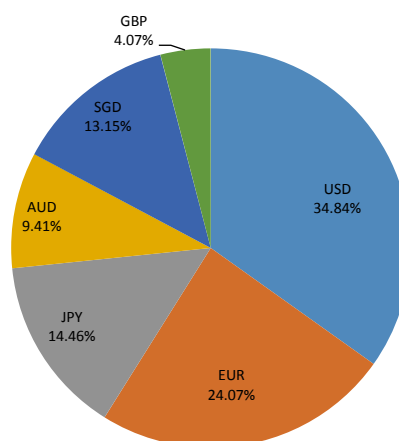
	Annualized Standard Deviation				
	3M	6M	1Y	3Y	5Y
TR/HKEX RXY Global CNH	3.27	3.49	3.76	3.39	4.03
TR/HKEX RXY Simplified CNH	3.46	3.77	3.99	3.50	4.20

	Annualized Sharpe Ratio				
	3M	6M	1Y	3Y	5Y
TR/HKEX RXY Global CNH	-2.35	0.64	-1.17	-0.47	0.17
TR/HKEX RXY Simplified CNH	-2.78	0.40	-1.29	-0.42	0.03

% WEIGHT BY CURRENCY: RXY GLOBAL CNH VALID UNTIL 30 SEP 2019



RXY SIMPLIFIED CNH – FIXED WEIGHT



For Further Information
refinitiv.com/en/financial-data/indices

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