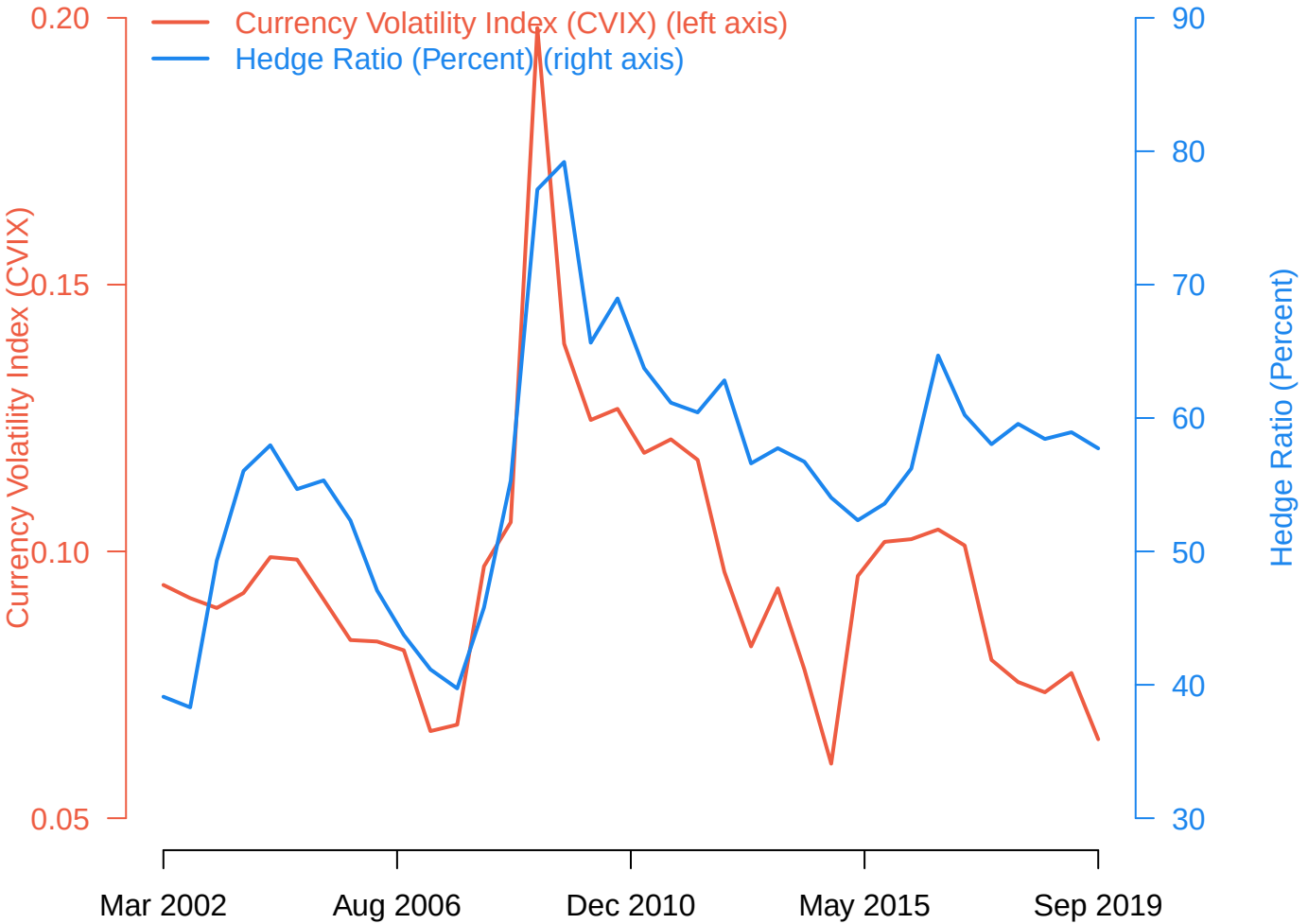
Currency Volatility Index (CVIX) (left axis)
Hedge Ratio (Percent) (right axis)
Currency Volatility Index (CVIX)
Hedge Ratio (Percent)
0.20
0.15
0.10
0.05
90
80
70
60
50
40
30
Mar 2002
Aug 2006
Dec 2010
May 2015
Sep 2019