|                   |             | Correlation Matrix |               |                |                |                |             |              |              |              |                |                |                   |  |
|-------------------|-------------|--------------------|---------------|----------------|----------------|----------------|-------------|--------------|--------------|--------------|----------------|----------------|-------------------|--|
| INDIAVIX_1D       | 1.00        | -0.07              | -0.16         | -0.07          | -0.04          | -0.02          | -0.16       | -0.07        | -0.04        | -0.02        | -0.14          | -0.00          | -0.55             |  |
| INRUSD_X          | -0.07       | 1.00               | 0.19          | 0.10           | 0.04           | 0.03           | 0.19        | 0.10         | 0.04         | 0.03         | 0.11           | 0.00           | 0.13              |  |
| Open_Close_5d     | -0.16       | 0.19               | 1.00          | 0.58           | 0.40           | 0.28           | 0.99        | 0.59         | 0.41         | 0.28         | 0.65           | 0.04           | 0.31              |  |
| Open_Close_15d    | -0.07       | 0.10               | 0.58          | 1.00           | 0.70           | 0.47           | 0.58        | 1.00         | 0.70         | 0.47         | 0.78           | 0.06           | 0.17              |  |
| Open_Close_30d    | -0.04       | 0.04               | 0.40          | 0.70           | 1.00           | 0.68           | 0.40        | 0.70         | 1.00         | 0.68         | 0.76           | 0.09           | 0.12              |  |
| Open_Close_60d    | -0.02       | 0.03               | 0.28          | 0.47           | 0.68           | 1.00           | 0.27        | 0.46         | 0.68         | 1.00         | 0.59           | 0.14           | 0.08              |  |
| High_Low_5d       | -0.16       | 0.19               | 0.99          | 0.58           | 0.40           | 0.27           | 1.00        | 0.58         | 0.41         | 0.28         | 0.65           | 0.04           | 0.31              |  |
| High_Low_15d      | -0.07       | 0.10               | 0.59          | 1.00           | 0.70           | 0.46           | 0.58        | 1.00         | 0.70         | 0.47         | 0.78           | 0.06           | 0.17              |  |
| High_Low_30d      | -0.04       | 0.04               | 0.41          | 0.70           | 1.00           | 0.68           | 0.41        | 0.70         | 1.00         | 0.68         | 0.76           | 0.09           | 0.12              |  |
| High_Low_60d      | -0.02       | 0.03               | 0.28          | 0.47           | 0.68           | 1.00           | 0.28        | 0.47         | 0.68         | 1.00         | 0.59           | 0.15           | 0.08              |  |
| RSI_Normalized    | -0.14       | 0.11               | 0.65          | 0.78           | 0.76           | 0.59           | 0.65        | 0.78         | 0.76         | 0.59         | 1.00           | 0.09           | 0.32              |  |
| OBV_Normalized    | -0.00       | 0.00               | 0.04          | 0.06           | 0.09           | 0.14           | 0.04        | 0.06         | 0.09         | 0.15         | 0.09           | 1.00           | 0.01              |  |
| NSEI_Daily_Return | -0.55       | 0.13               | 0.31          | 0.17           | 0.12           | 0.08           | 0.31        | 0.17         | 0.12         | 0.08         | 0.32           | 0.01           | 1.00              |  |
|                   | INDIAVIX_1D | INRUSD_X           | Open_Close_5d | Open_Close_15d | Open_Close_30d | Open_Close_60d | High_Low_5d | High_Low_15d | High_Low_30d | High_Low_60d | RSI_Normalized | OBV_Normalized | NSEI_Daily_Return |  |