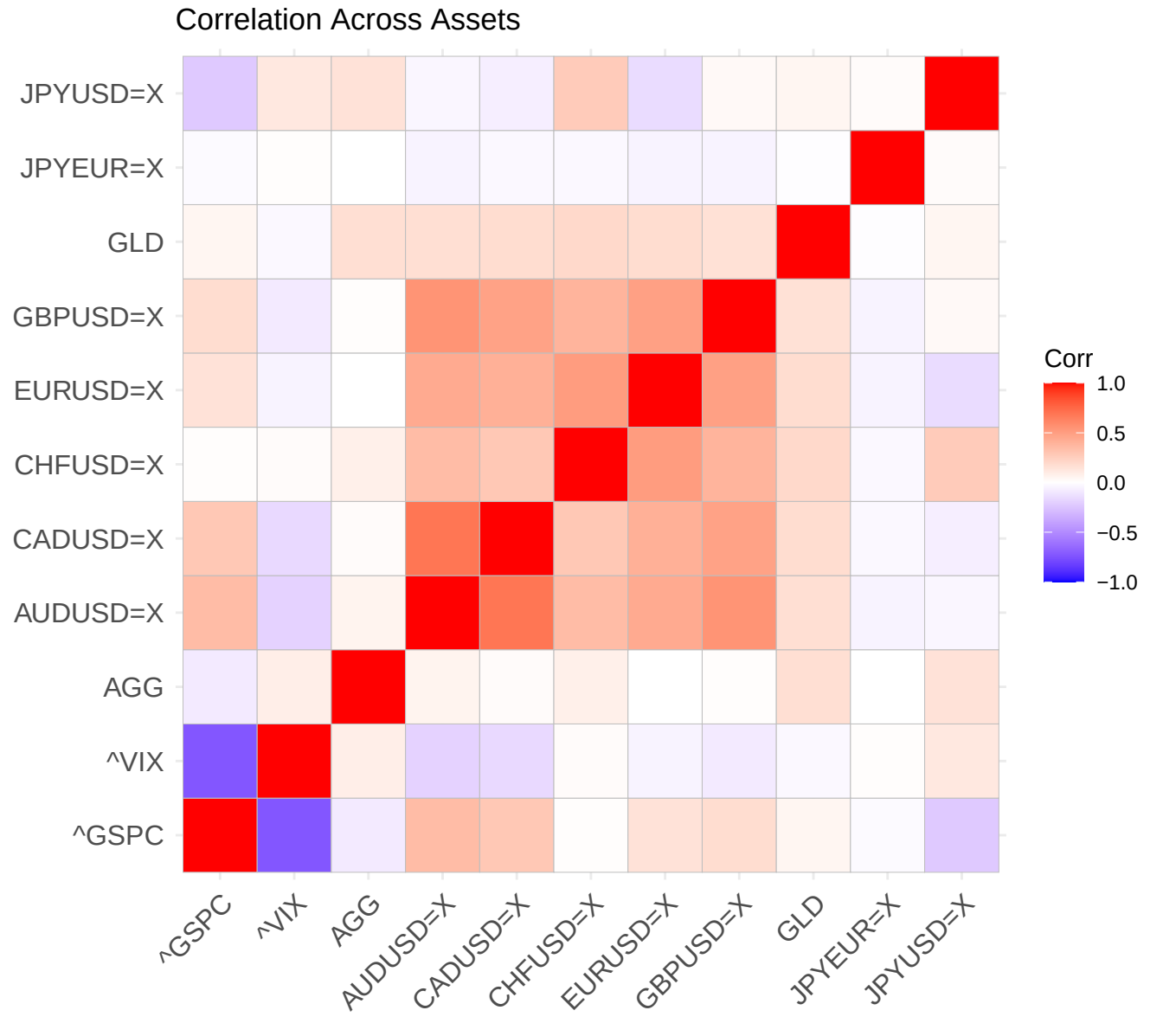
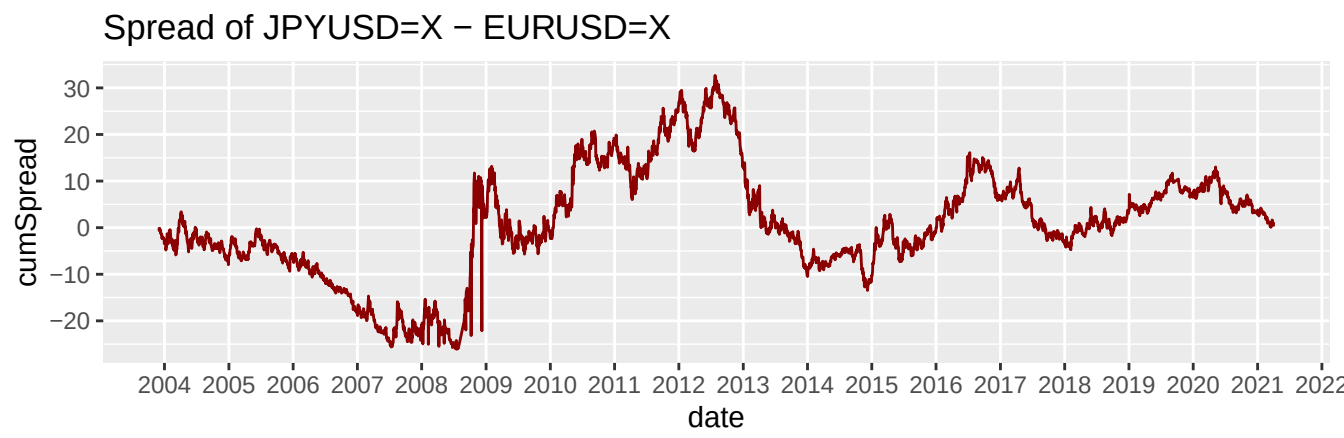
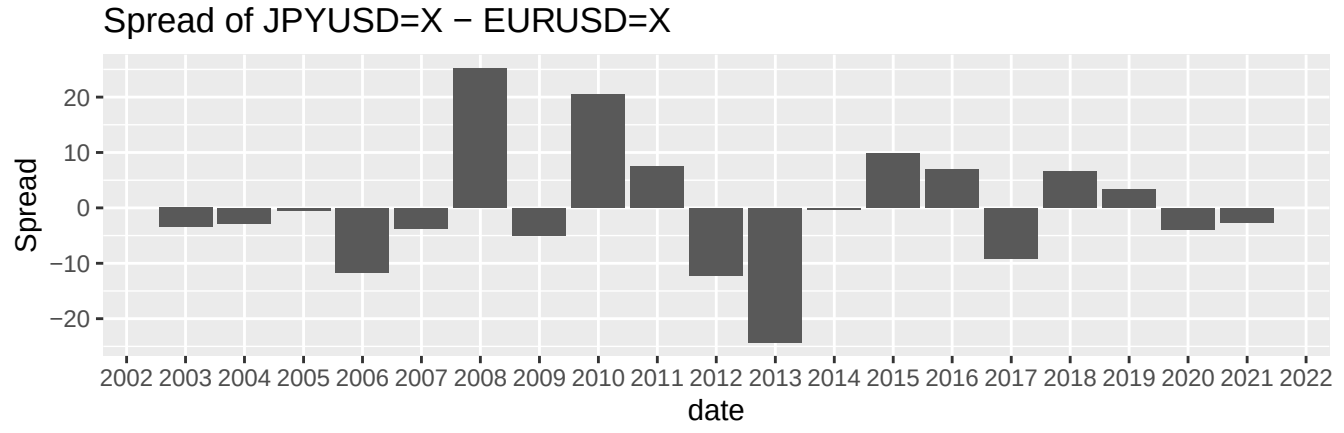
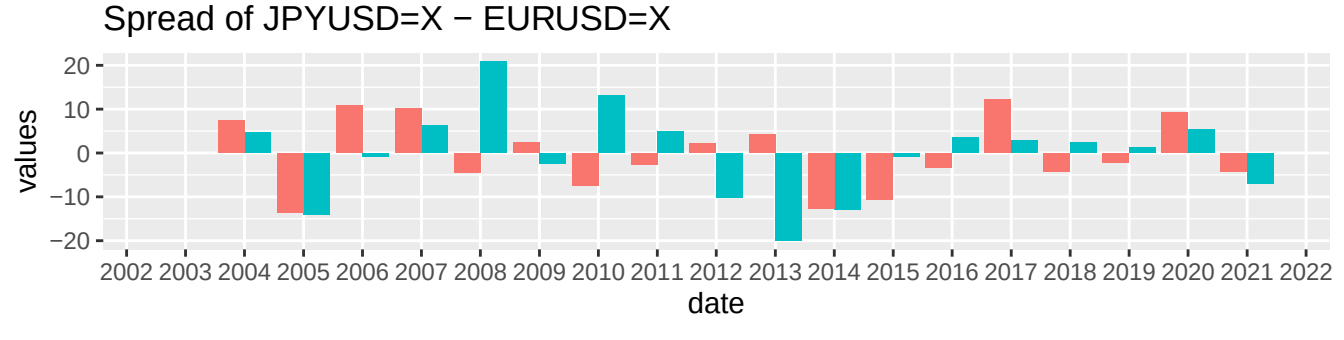
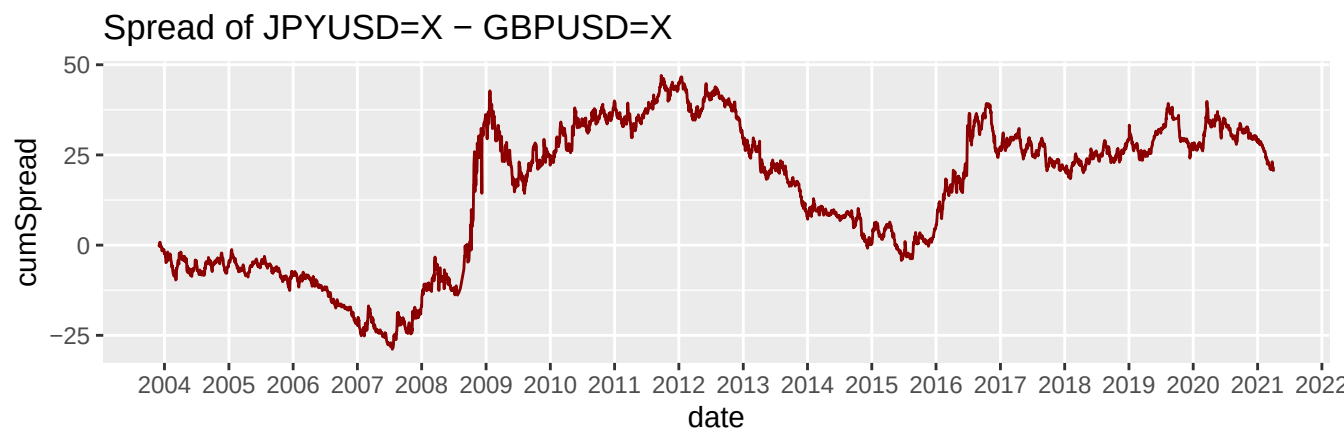
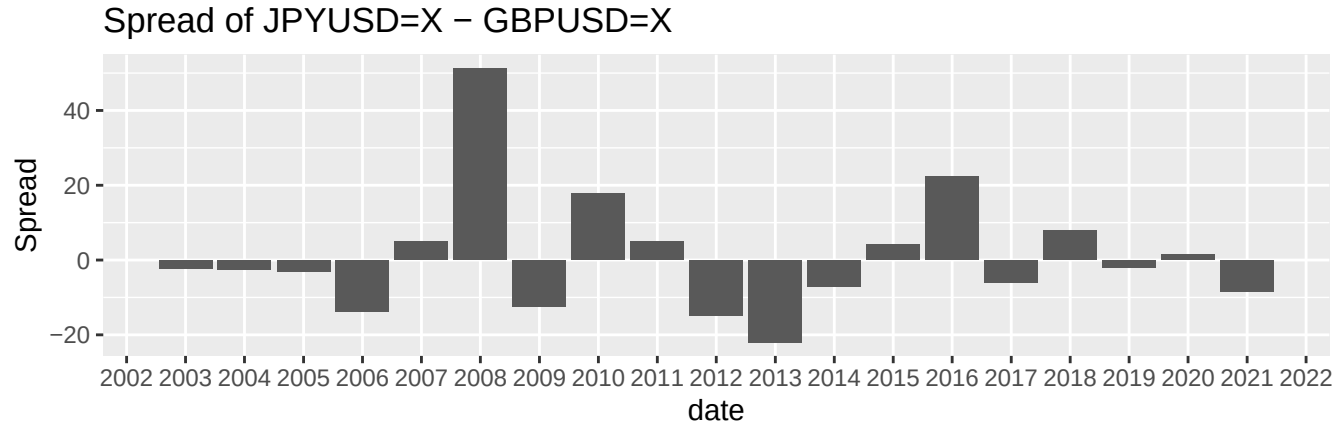

Correlation Across Assets
JPYUSD=X
JPYEUR=X
GLD
GBPUSD=X
EURUSD=X
CHFUSD=X
CADUSD=X
AUDUSD=X
AGG
^VIX
^GSPC
^GSPC
^VIX
AGG
AUDUSD=X
CADUSD=X
CHFUSD=X
EURUSD=X
GBPUSD=X
GLD
JPYEUR=X
JPYUSD=X
Corr
1.0
0.5
0.0
−0.5
−1.0

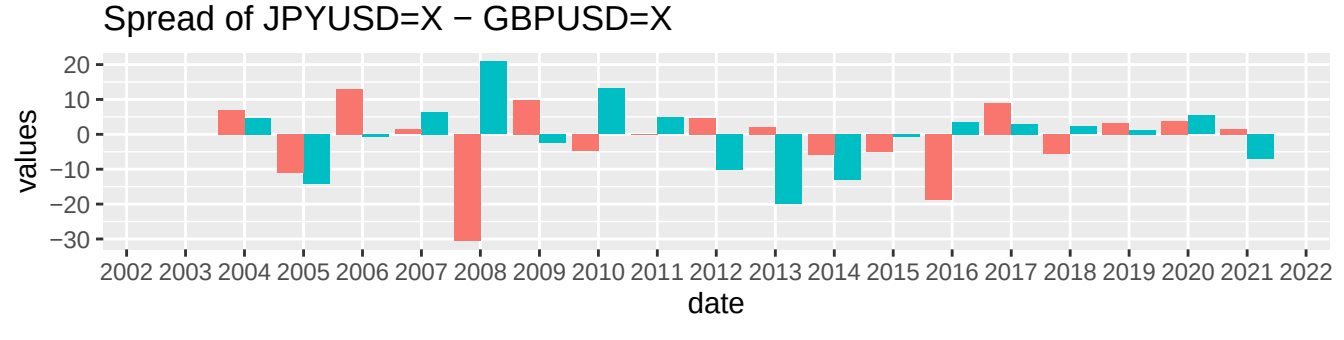

Spread of JPYUSD=X − EURUSD=X
cumSpread
30
20
10
0
−10
−20
2004 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022
date

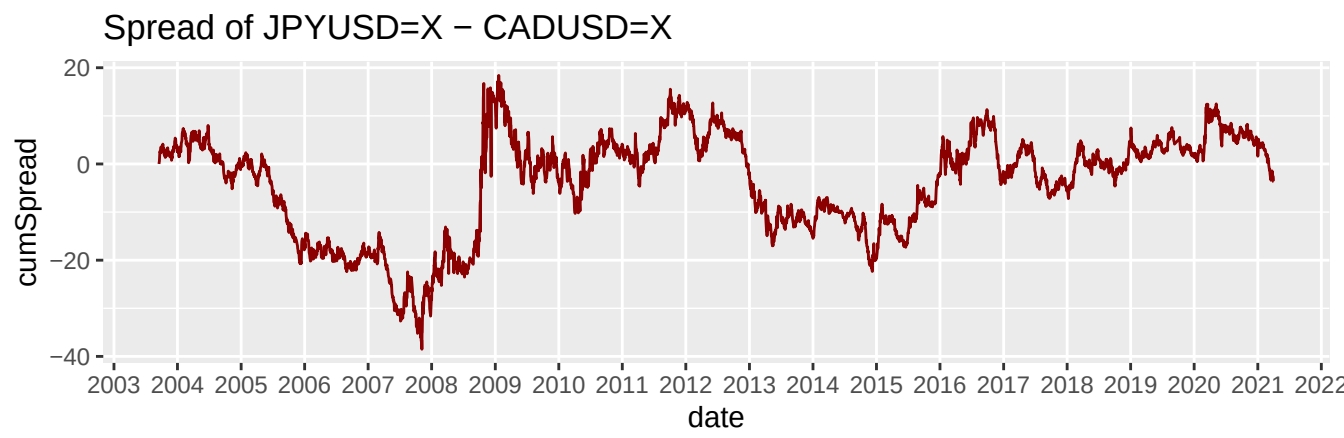

Spread of JPYUSD=X − EURUSD=X
Spread
20
10
0
−10
−20
2002 2003 2004 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022
date


Spread of JPYUSD=X − EURUSD=X
values
20
10
0
−10
−20
2002 2003 2004 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022
date
keys
EURUSD=X
JPYUSD=X


Spread of JPYUSD=X − GBPUSD=X
cumSpread
50
25
0
−25
2004 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022
date


Spread of JPYUSD=X − GBPUSD=X
Spread
40
20
0
−20
2002 2003 2004 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022
date


Spread of JPYUSD=X − GBPUSD=X
values
20
10
0
−10
−20
−30
2002 2003 2004 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022
date
keys
GBPUSD=X
JPYUSD=X


Spread of JPYUSD=X − CADUSD=X
cumSpread
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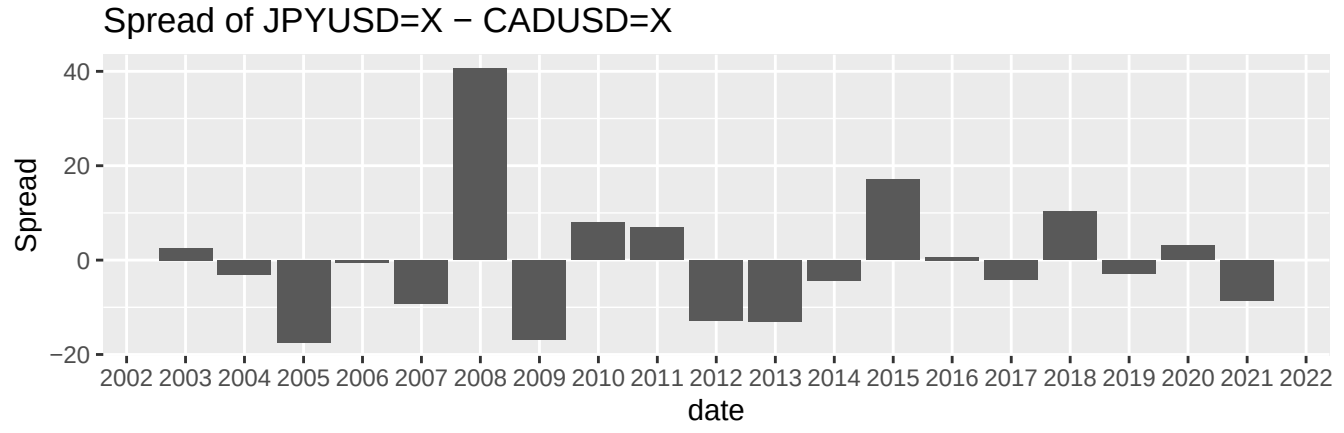
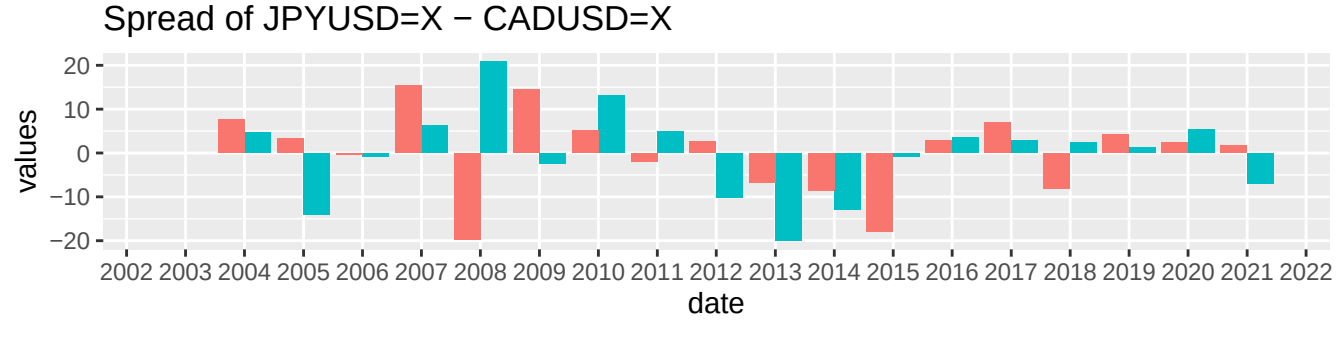
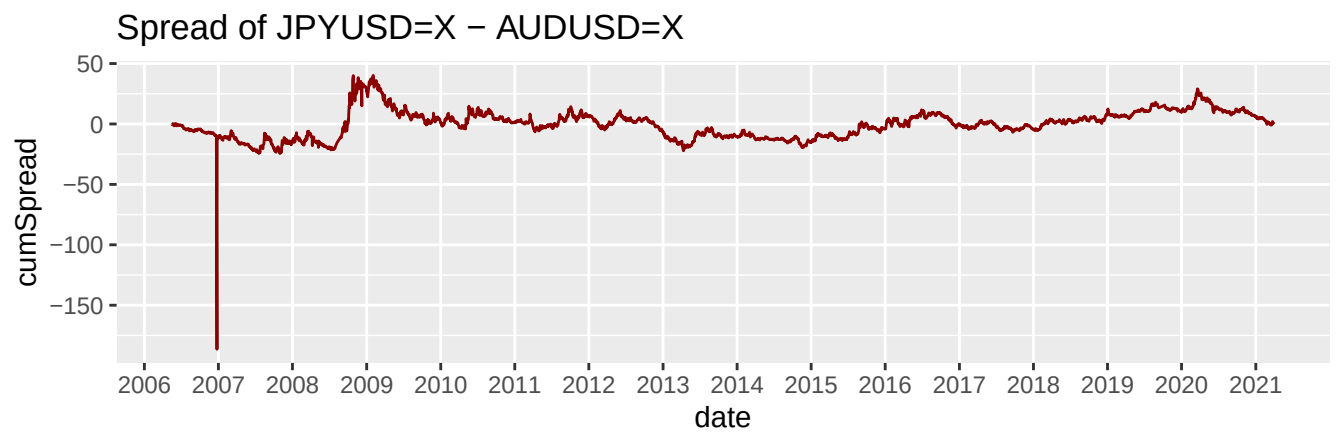
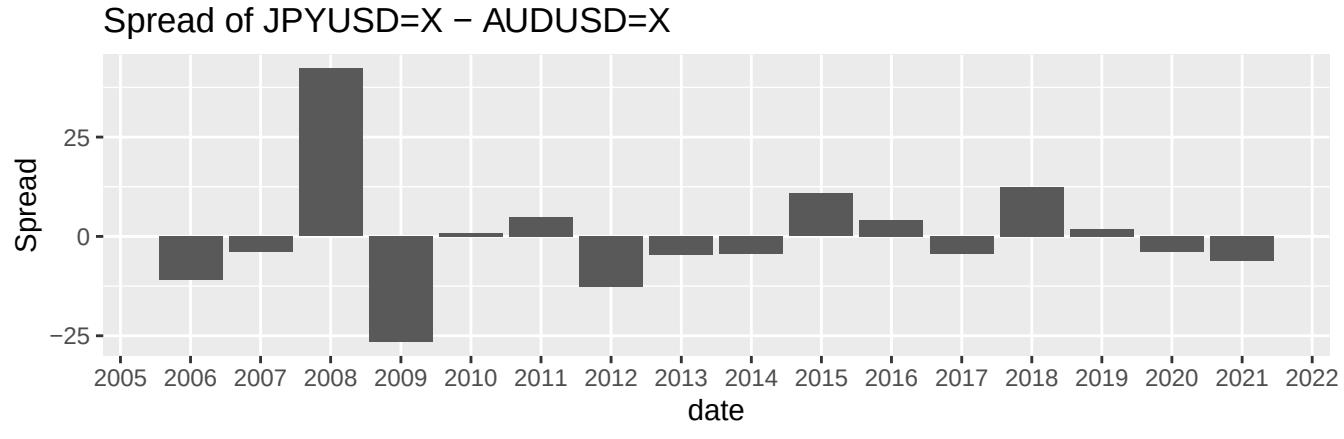
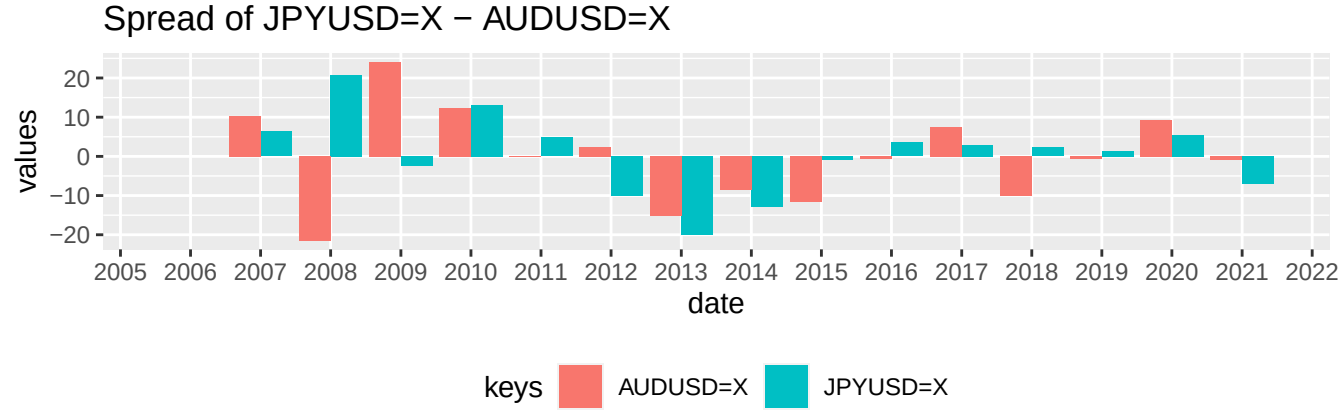
0
−20
−40
2003 2004 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022
date

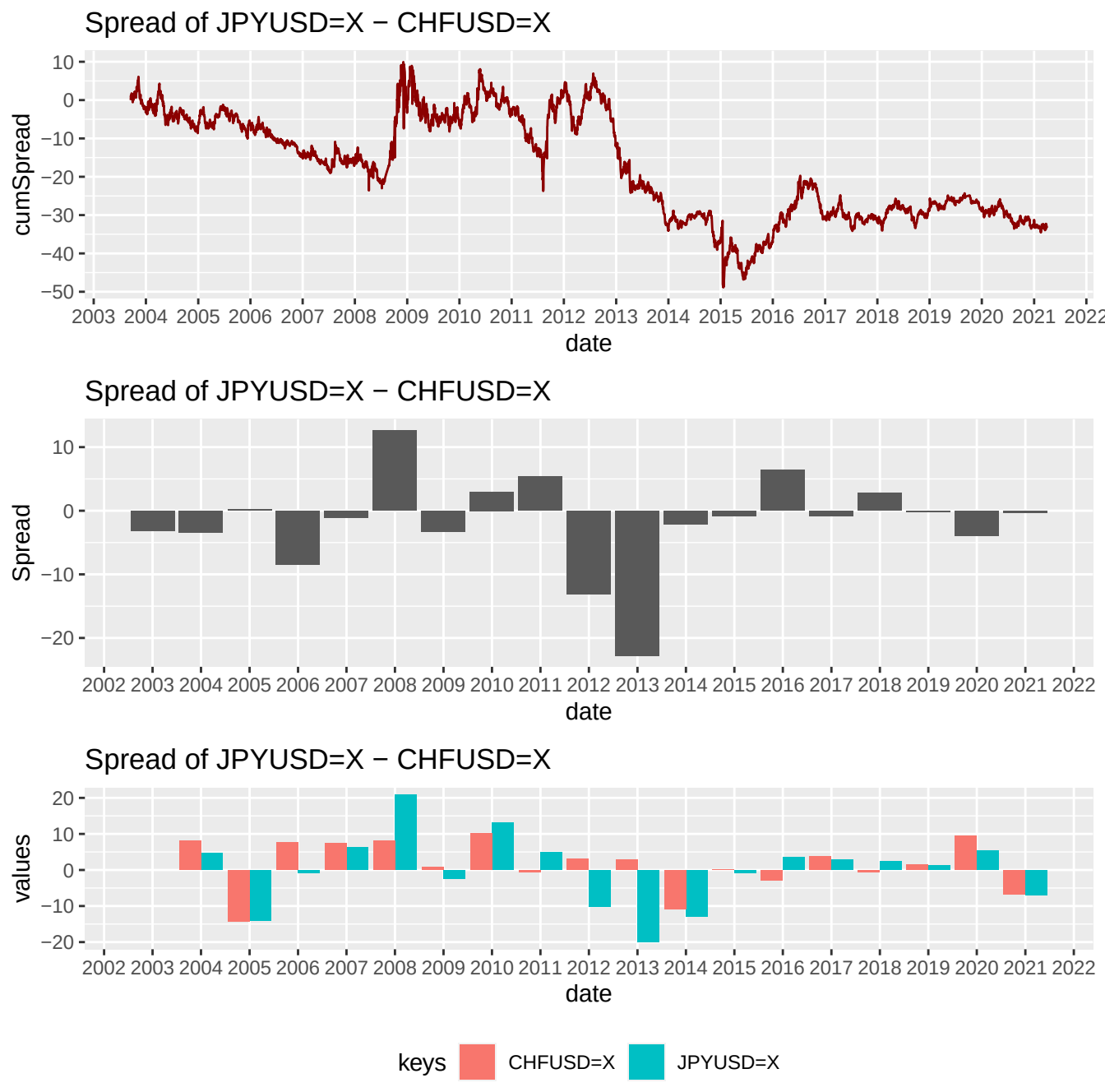

Spread of JPYUSD=X − CADUSD=X
Spread
40
20
0
−20
2002 2003 2004 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022
date


Spread of JPYUSD=X − CADUSD=X
values
20
10
0
−10
−20
2002 2003 2004 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022
date
keys
CADUSD=X
JPYUSD=X


Spread of JPYUSD=X − AUDUSD=X
cumSpread
50
0
−50
−100
−150
2006
2007
2008
2009
2010
2011
2012
2013
2014
2015
2016
2017
2018
2019
2020
2021
date


Spread of JPYUSD=X − AUDUSD=X
Spread
25
0
−25
2005
2006
2007
2008
2009
2010
2011
2012
2013
2014
2015
2016
2017
2018
2019
2020
2021
2022
date


Spread of JPYUSD=X − AUDUSD=X
values
20
10
0
−10
−20
2005
2006
2007
2008
2009
2010
2011
2012
2013
2014
2015
2016
2017
2018
2019
2020
2021
2022
date
keys
AUDUSD=X
JPYUSD=X


Spread of JPYUSD=X − CHFUSD=X
cumSpread
10
0
−10
−20
−30
−40
−50
2003 2004 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022
date
Spread of JPYUSD=X − CHFUSD=X
Spread
10
0
−10
−20
2002 2003 2004 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022
date
Spread of JPYUSD=X − CHFUSD=X
values
20
10
0
−10
−20
2002 2003 2004 2005 2006 2007 2008 2009 2010 2011 2012 2013 2014 2015 2016 2017 2018 2019 2020 2021 2022
date
keys
CHFUSD=X
JPYUSD=X