

symbol	description
JPYUSD=X	JPY/USD
GBPUSD=X	GBP/USD
AUDUSD=X	AUD/USD
CADUSD=X	CAD/USD
CHFUSD=X	CHF/USD
EURUSD=X	EUR/USD
JPYEUR=X	Gold
GLD	Vix Index
^VIX	SP500 Index
^GSPC	iShares Core U.S. Aggregate Bond ETF
AGG	JPY/USD

date	JPYUSD=X	EURUSD=X	Spread
2003-01-01	NA	NA	-3.4567561
2004-01-01	4.6583477	7.458998	-2.8006507
2005-01-01	-14.0541334	-13.592211	-0.4619221
2006-01-01	-0.8411874	10.849375	-11.6905626
2007-01-01	6.3608583	10.103081	-3.7422225
2008-01-01	20.8274141	-4.347271	25.1746850
2009-01-01	-2.4595165	2.452590	-4.9121061
2010-01-01	13.1287401	-7.429354	20.5580946
2011-01-01	4.8041047	-2.629365	7.4334698
2012-01-01	-10.1596887	2.074950	-12.2346387
2013-01-01	-19.9401169	4.308495	-24.2486122
2014-01-01	-12.9671366	-12.707686	-0.2594502
2015-01-01	-0.8276902	-10.644508	9.8168174
2016-01-01	3.5382026	-3.335428	6.8736304
2017-01-01	2.9555416	12.151706	-9.1961642
2018-01-01	2.2876632	-4.292654	6.5803168
2019-01-01	1.3261195	-2.099250	3.4253696
2020-01-01	5.4244841	9.347202	-3.9227177
2021-01-01	-7.0046772	-4.319220	-2.6854573

date	JPYUSD=X	GBPUSD=X	Spread
2003-01-01	NA	NA	-2.369369
2004-01-01	4.6583477	7.0664055	-2.408058
2005-01-01	-14.0541334	-10.9486885	-3.105445
2006-01-01	-0.8411874	12.9811379	-13.822325
2007-01-01	6.3608583	1.3888848	4.971973
2008-01-01	20.8274141	-30.4158130	51.243227
2009-01-01	-2.4595165	9.9044118	-12.363928
2010-01-01	13.1287401	-4.7127046	17.841445
2011-01-01	4.8041047	-0.1372961	4.941401
2012-01-01	-10.1596887	4.7318988	-14.891588
2013-01-01	-19.9401169	2.0344850	-21.974602
2014-01-01	-12.9671366	-5.7779610	-7.189176
2015-01-01	-0.8276902	-4.9360657	4.108376
2016-01-01	3.5382026	-18.7298694	22.268072
2017-01-01	2.9555416	8.9673703	-6.011829
2018-01-01	2.2876632	-5.7202967	8.007960
2019-01-01	1.3261195	3.2510039	-1.924884
2020-01-01	5.4244841	3.8715275	1.552957
2021-01-01	-7.0046772	1.4886451	-8.493322

date	JPYUSD=X	CADUSD=X	Spread
2003-01-01	NA	NA	2.5732379
2004-01-01	4.6583477	7.6970314	-3.0386837
2005-01-01	-14.0541334	3.3440143	-17.3981476
2006-01-01	-0.8411874	-0.2665936	-0.5745937
2007-01-01	6.3608583	15.4866880	-9.1258298
2008-01-01	20.8274141	-19.7887721	40.6161863
2009-01-01	-2.4595165	14.4601759	-16.9196923
2010-01-01	13.1287401	5.1282772	8.0004629
2011-01-01	4.8041047	-2.0496511	6.8537557
2012-01-01	-10.1596887	2.5712790	-12.7309678
2013-01-01	-19.9401169	-6.8121589	-13.1279580
2014-01-01	-12.9671366	-8.6328782	-4.3342584
2015-01-01	-0.8276902	-17.8452582	17.0175680
2016-01-01	3.5382026	2.8805242	0.6576784
2017-01-01	2.9555416	7.0111827	-4.0556411
2018-01-01	2.2876632	-8.0730801	10.3607433
2019-01-01	1.3261195	4.2086025	-2.8824830
2020-01-01	5.4244841	2.4013805	3.0231036
2021-01-01	-7.0046772	1.6184117	-8.6230888

date	JPYUSD=X	AUDUSD=X	Spread
2006-01-01	NA	NA	-10.8581550
2007-01-01	6.3608583	10.2848712	-3.9240129
2008-01-01	20.8274141	-21.4468679	42.2742821
2009-01-01	-2.4595165	24.1585466	-26.6180631
2010-01-01	13.1287401	12.2890813	0.8396588
2011-01-01	4.8041047	-0.1654293	4.9695339
2012-01-01	-10.1596887	2.4452649	-12.6049536
2013-01-01	-19.9401169	-15.2760671	-4.6640498
2014-01-01	-12.9671366	-8.6096061	-4.3575305
2015-01-01	-0.8276902	-11.6373499	10.8096597
2016-01-01	3.5382026	-0.6896840	4.2278866
2017-01-01	2.9555416	7.4483169	-4.4927753
2018-01-01	2.2876632	-10.1111595	12.3988227
2019-01-01	1.3261195	-0.6169691	1.9430885
2020-01-01	5.4244841	9.3718322	-3.9473482
2021-01-01	-7.0046772	-0.9183324	-6.0863448

date	JPYUSD=X	CHFUSD=X	Spread
2003-01-01	NA	NA	-3.2301628
2004-01-01	4.6583477	8.08983540	-3.4314877
2005-01-01	-14.0541334	-14.30538210	0.2512487
2006-01-01	-0.8411874	7.59981672	-8.4410041
2007-01-01	6.3608583	7.45366568	-1.0928074
2008-01-01	20.8274141	8.19812501	12.6292891
2009-01-01	-2.4595165	0.83768449	-3.2972010
2010-01-01	13.1287401	10.13718324	2.9915569
2011-01-01	4.8041047	-0.60702083	5.4111255
2012-01-01	-10.1596887	2.97838292	-13.1380717
2013-01-01	-19.9401169	2.82279129	-22.7629082
2014-01-01	-12.9671366	-10.81589093	-2.1512457
2015-01-01	-0.8276902	0.05465132	-0.8823415
2016-01-01	3.5382026	-2.90287722	6.4410798
2017-01-01	2.9555416	3.84864883	-0.8931072
2018-01-01	2.2876632	-0.49950139	2.7871646
2019-01-01	1.3261195	1.53370967	-0.2075902
2020-01-01	5.4244841	9.41668954	-3.9922055
2021-01-01	-7.0046772	-6.64064520	-0.3640320

