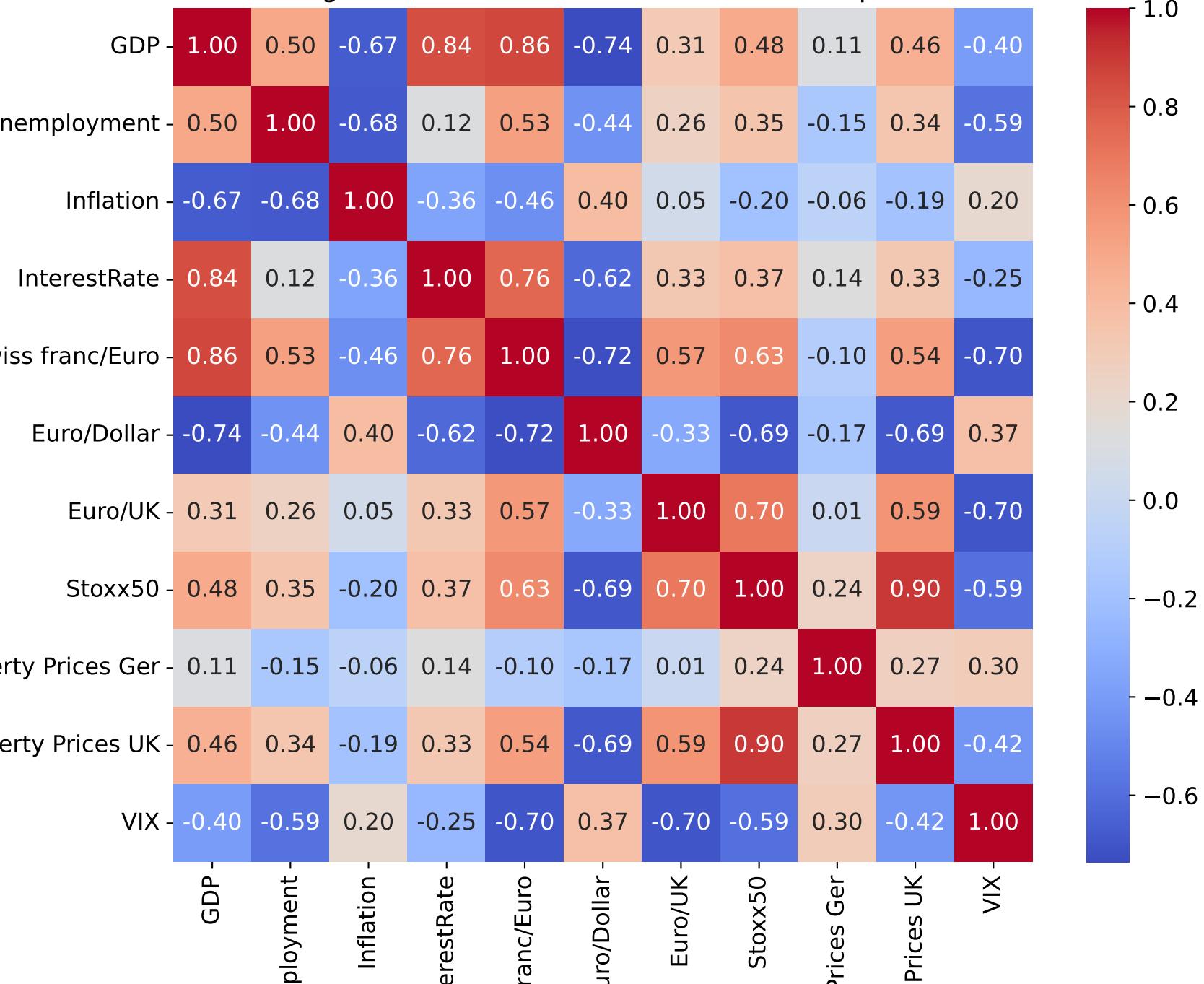Average Correlation Matrix of Historical Sequences

Average Correlation Matrix of Generated Sequences

Difference between Average Correlation Matrices (Generated - Historical)

	GDP	Unemployment	Inflation	InterestRate	Swiss franc/Euro	Euro/Dollar	Euro/UK	Stoxx50	Property Prices Ger	Property Prices UK	VIX
GDP	0.00	1.19	-1.15	0.86	0.79	-0.59	0.33	0.21	-0.18	-0.12	-0.40
Unemployment	1.19	0.00	-0.19	0.22	0.43	-0.41	0.10	0.42	0.16	0.66	-0.48
Inflation	-1.15	-0.19	0.00	-0.28	-0.28	0.40	0.02	-0.54	-0.14	-0.74	0.32
InterestRate	0.86	0.22	-0.28	0.00	0.52	-0.75	0.03	0.40	0.47	0.47	-0.35
Swiss franc/Euro	0.79	0.43	-0.28	0.52	0.00	-0.86	0.10	0.39	-0.00	0.49	-0.49
Euro/Dollar	-0.59	-0.41	0.40	-0.75	-0.86	0.00	-0.64	-0.43	-0.08	-0.54	0.39
Euro/UK	0.33	0.10	0.02	0.03	0.10	-0.64	0.00	0.42	0.14	0.61	-0.44
Stoxx50	0.21	0.42	-0.54	0.40	0.39	-0.43	0.42	0.00	0.27	0.45	-0.04
Property Prices Ger	-0.18	0.16	-0.14	0.47	-0.00	-0.08	0.14	0.27	0.00	0.01	0.23
Property Prices UK	-0.12	0.66	-0.74	0.47	0.49	-0.54	0.61	0.45	0.01	0.00	-0.32
VIX	-0.40	-0.48	0.32	-0.35	-0.49	0.39	-0.44	-0.04	0.23	-0.32	0.00