

Cross-Market Analysis Report

Report Date: 2025-11-25 15:28:34
Created For: Years 1996-2025
Created By: Shalini Tata
Owner: MHK Software Pvt Ltd

Currency vs Stock Return Analysis

Year	Avg Return(%)	Avg USD/INR	Avg Volatility	Companies
1996	0.1058	35.5092	1.70	37
1997	0.1260	36.3545	1.81	37
1998	0.0906	41.3716	2.10	36
1999	0.0537	43.1278	2.44	46
2000	0.0954	45.0027	2.89	51
2001	0.0211	47.2139	2.30	52
2002	-0.0383	48.6259	2.37	54
2003	0.1229	46.5920	1.75	60
2004	0.0610	45.2831	1.36	61
2005	0.0394	44.0023	1.26	59
2006	0.0778	45.1872	1.31	63
2007	0.0307	41.1690	1.54	64
2008	-0.1384	43.4256	3.59	67
2009	0.1570	48.3359	2.99	67
2010	0.0868	45.6545	1.97	66
2011	0.0134	46.5901	1.99	69
2012	0.0831	53.3763	1.70	72
2013	0.1821	58.5463	1.69	73
2014	0.1076	60.9895	1.51	73
2015	0.0149	64.1156	1.64	77
2016	0.0701	67.1578	1.62	80
2017	0.0872	65.0682	1.32	81
2018	-0.0393	68.3818	1.62	81
2019	0.1155	70.3790	1.71	86
2020	0.0991	74.1392	3.05	91
2021	0.1067	73.9376	1.72	91
2022	0.0044	78.5912	2.19	91
2023	0.0696	82.5742	1.80	92
2024	0.0766	83.6510	1.85	93
2025	0.0916	86.7911	2.06	92
TOTALS/AVG	0.07	56.37	1.96	68.73

Top 20 Companies by Currency Correlation

Ticker	Company	Sector	Currency Corr	Avg Return(%)
ABC.VI	AmerisourceBergen	N/A	0.1372	-0.1793
EPD	Enterprise Products	N/A	0.0650	0.0388
COR	Cencora	Wholesalers: He	0.0570	0.1458
UIPMX	USAA	N/A	0.0558	0.1323
CAH	Cardinal Health	Wholesalers	0.0530	-0.0161
PG	Procter & Gamble	Household And P	0.0475	0.0193
MFG.AX	Massachusetts Financ	N/A	0.0467	0.1833
AN	AutoNation, Inc.	Automotive Reta	0.0432	0.0546
TABAK.PR	Philip Morris Compan	Tobacco	0.0422	0.1423
PGR	Progressive	Insurance	0.0419	0.1386
NOC	Northrop Grumman Cor	N/A	0.0402	0.0333
NOC	Northrop Grumman	N/A	0.0402	1.2850
GEN	Digital Equipment Co	Computers, Offi	0.0362	0.0646
PAGP	Plains Gp Holdings	Pipelines	0.0341	0.0469
CHS.V	Chs	Food Production	0.0327	-1.3937
PAGP	Plains GP Holdings	N/A	0.0318	-0.0009
PAGP	Plains GP Holdings,	N/A	0.0318	0.0194
PAGP	Plains GP	N/A	0.0318	0.0529
UNH	UnitedHealth Group	Health Care: In	0.0306	0.0058
LOW	Lowe's Companies	N/A	0.0287	0.1442
TOTALS/AVG			0.05	0.05

***** END OF REPORT *****