

Cross-Market Analysis Report

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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	0.0729	82.5742	1.81	92
2024	0.0812	83.6510	1.88	93
2025	0.0949	86.7911	2.07	92
SUM	1.99	1,691.14	58.90	2,062.00
AVERAGE	0.07	56.37	1.96	68.73
Records:30				

Top 20 Companies by Currency Correlation

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