

Cross-Market Analysis Report

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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	0.0729	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

Ticker	Company	Sector	Currency Corr	Avg Return(%)
ABC.VI	AmerisourceBergen	N/A	0.1372	-0.1193
COR	Cencora	N/A	0.0772	0.1480
UIPMX	USAA	N/A	0.0558	0.1256
MFG.AX	Massachusetts Financ	N/A	0.0467	0.1833
AN	AutoNation, Inc.	Automotive Reta	0.0432	0.0546
TABAK.PR	Philip Morris Compan	N/A	0.0422	0.1423
NOC	Northrop Grumman Cor	Aerospace & Def	0.0402	0.0333
NOC	Northrop Grumman	Aerospace & Def	0.0402	1.2850
GEN	Digital Equipment Co	N/A	0.0362	0.0646
PAGP	Plains GP Holdings,	N/A	0.0320	0.0194
PAGP	Plains GP Holdings	N/A	0.0320	0.0149
PAGP	Plains GP	N/A	0.0320	0.0534
LOW	Lowe's Companies	Specialty Retai	0.0287	0.1442
LOW	Lowe's Companies, In	Specialty Retai	0.0287	0.0628
HFF.BE	The Hartford Financi	N/A	0.0284	0.0041
TTC	The Travelers Compan	N/A	0.0281	0.0604
TECH.OL	Tech Data	N/A	0.0280	0.1204
COLA.WA	Coca-Cola	N/A	0.0276	0.0340
ORCL	Oracle	N/A	0.0270	0.0792
ORCL	Oracle Corporation	N/A	0.0270	0.0539
SUM			0.84	2.56
AVERAGE			0.04	0.13
Records:20				

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