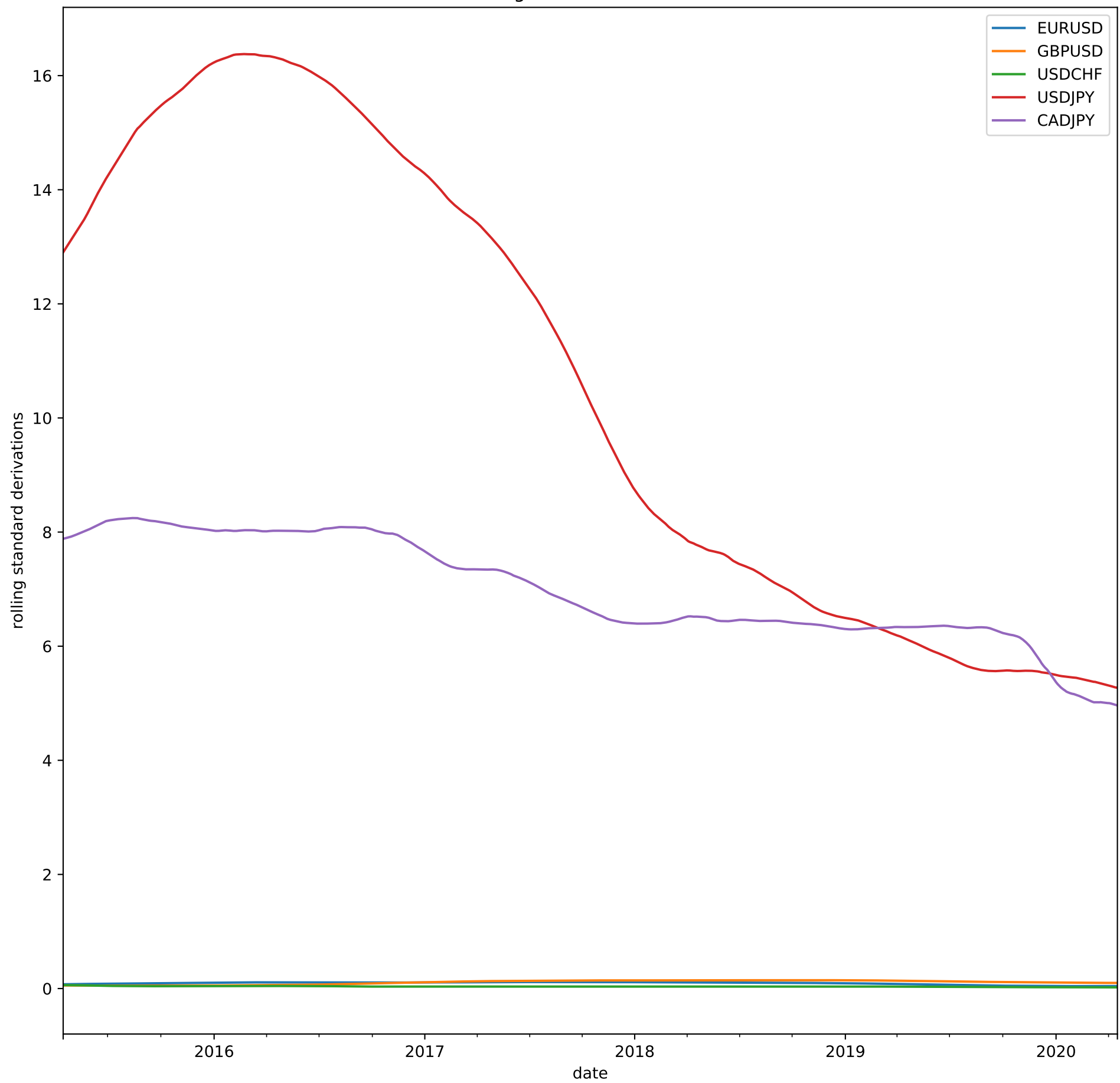
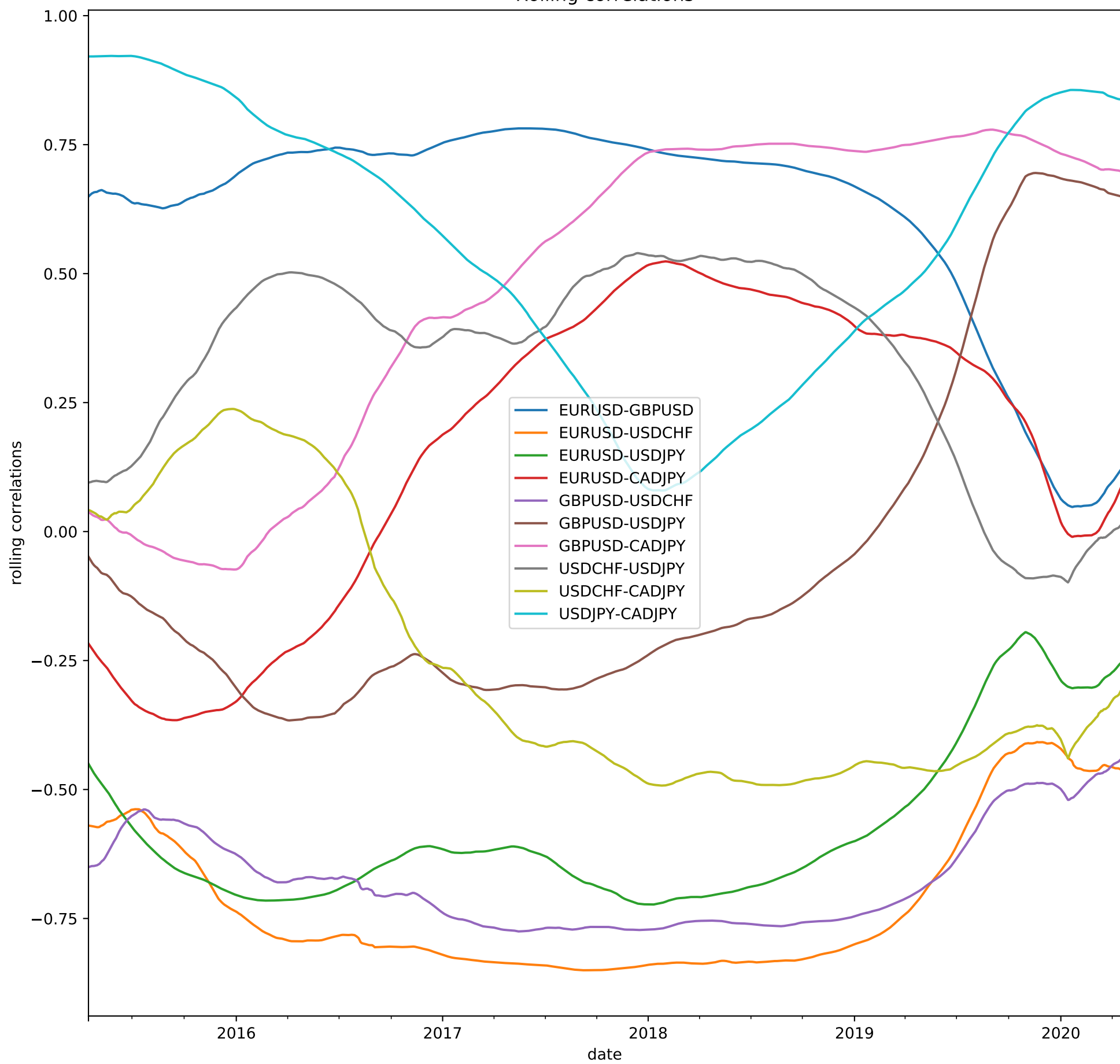


Rolling standard deviations



Rolling correlations



Current standard deviations Table

	EURUSD	GBPUSD	USDCHF	USDJPY	CADJPY
current std	0.04250747959745966	0.09840961985069042	0.02114863249242062	5.271177661080715	4.960829006141183

Current correlations Matrix

	EURUSD	GBPUSD	USDCHF	USDJPY	CADJPY
EURUSD	1.0	0.12011649697912861	-0.46150442533032376	-0.254528431297184	0.08504913390443838
GBPUSD	0.12011649697912861	1.0	-0.4412909600386747	0.6497901119826934	0.6984756781836844
USDCHF	-0.46150442533032376	-0.4412909600386747	1.0	0.012716337070706516	-0.30821787043533194
USDJPY	-0.254528431297184	0.6497901119826934	0.012716337070706516	1.0	0.8376249236217628
CADJPY	0.08504913390443838	0.6984756781836844	-0.30821787043533194	0.8376249236217628	1.0