

CURRENCY DAILY CORRELATIONS

EURUSD	EURJPY	GBPUSD	GBPJPY	USDJPY	USDCAD	NZDUSD	AUDUSD	USDCHF
	86.1	77.2	76.5	74.3	71.5	-28.5	-73.9	-98.0

GBPUSD	GBPJPY	EURJPY	USDJPY	USDCAD	EURUSD	NZDUSD	USDCHF	AUDUSD
	96.7	93.5	92.9	90.0	77.2	-45.8	-76.0	-87.0

USDJPY	GBPJPY	EURJPY	GBPUSD	USDCAD	EURUSD	NZDUSD	USDCHF	AUDUSD
	99.2	98.0	92.9	91.5	74.3	-55.1	-74.1	-96.2

EURJPY	GBPJPY	USDJPY	GBPUSD	USDCAD	EURUSD	NZDUSD	USDCHF	AUDUSD
	98.1	98.0	93.5	90.6	86.1	-50.1	-85.4	-95.0

GBPJPY	USDJPY	EURJPY	GBPUSD	USDCAD	EURUSD	NZDUSD	USDCHF	AUDUSD
	99.2	98.1	96.7	92.3	76.5	-52.8	-76.0	-94.6

USDCAD	GBPJPY	USDJPY	EURJPY	GBPUSD	EURUSD	NZDUSD	USDCHF	AUDUSD
	92.3	91.5	90.6	90.0	71.5	-59.6	-72.6	-92.7

USDCHF	AUDUSD	NZDUSD	USDCAD	USDJPY	GBPUSD	GBPJPY	EURJPY	EURUSD
	75.9	25.8	-72.6	-74.1	-76.0	-76.0	-85.4	-98.0

AUDUSD	USDCHF	NZDUSD	EURUSD	GBPUSD	USDCAD	GBPJPY	EURJPY	USDJPY
	75.9	62.1	-73.9	-87.0	-92.7	-94.6	-95.0	-96.2

NZDUSD	AUDUSD	USDCHF	EURUSD	GBPUSD	EURJPY	GBPJPY	USDJPY	USDCAD
	62.1	25.8	-28.5	-45.8	-50.1	-52.8	-55.1	-59.6