

Correlations-FX InterCommodity Spreads

June 2021 Futures

26-Feb-2021 Closing Prices

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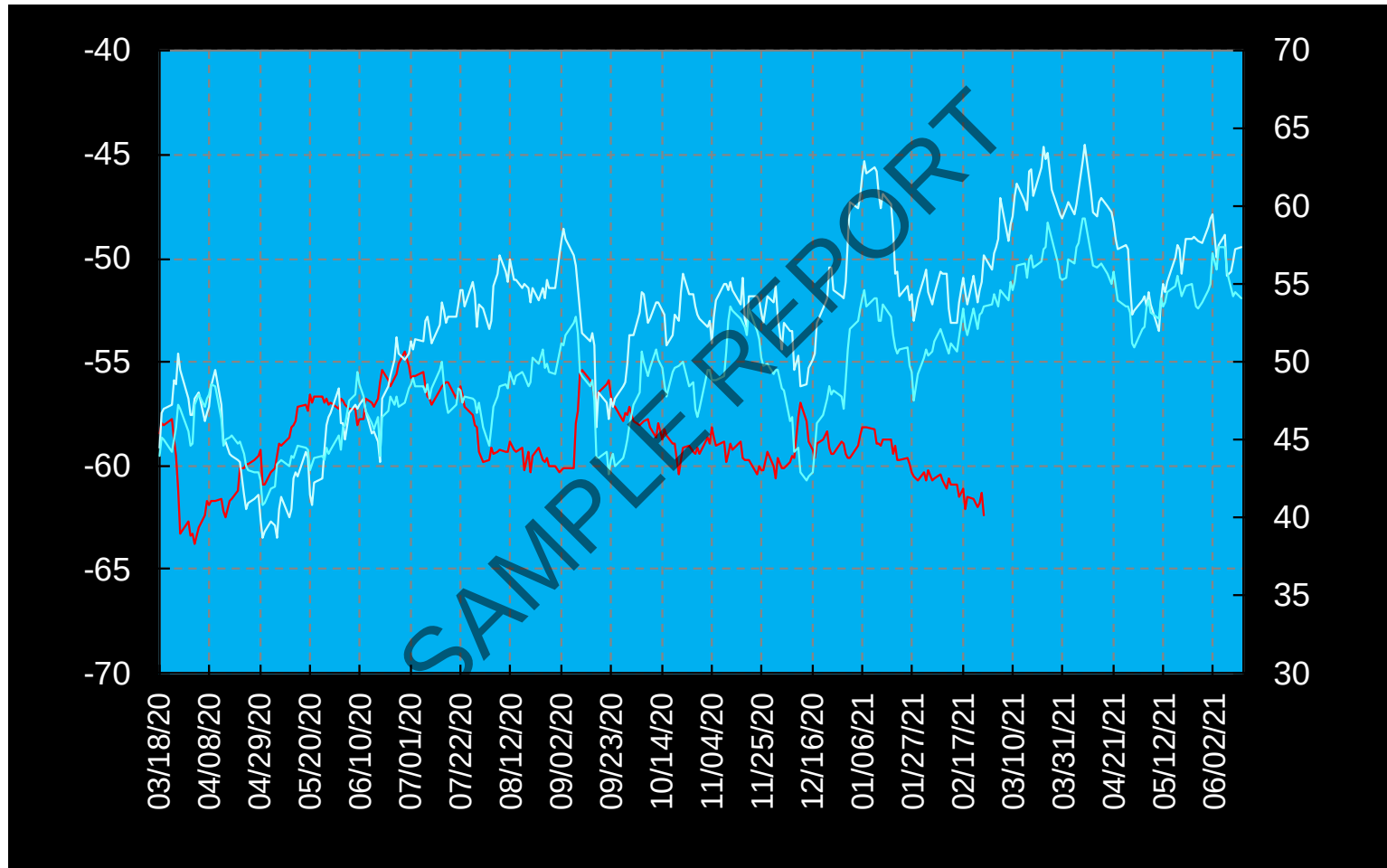
Summary

	Correlation to Analog Year	Correlation to Analog Year	Correlation to 10 Year Seasonal	Correlation to 20 Year Seasonal
Australian Dollar - British Pound	2006	0.64	-0.10	-0.22
Australian Dollar - Canadian Dollar	2012	0.82	0.06	0.39
Australian Dollar - Euro	2002	0.64	0.34	0.37
Australian Dollar - Japanese Yen	1996	0.81	0.07	0.68
Australian Dollar - Swiss Franc	1997	0.80	-0.04	0.48
Australian Dollar - New Zealand Dollar	2008	0.78	-0.20	-0.17
Australian Dollar - US Dollar Index	1990	0.91	-0.52	0.57
British Pound - Canadian Dollar	1978	0.88	-0.26	0.26
British Pound – Euro	2000	0.57	0.54	0.30
British Pound - Japanese Yen	1987	0.90	-0.05	0.68
British Pound - Swiss Franc	1980	0.81	-0.22	0.24
British Pound - New Zealand Dollar	2011	0.59	-0.22	-0.37
British Pound - US Dollar Index	2007	0.86	-0.66	-0.03
Canadian Dollar – Euro	2003	0.83	-0.44	-0.14
Canadian Dollar - Japanese Yen	1980	0.78	0.00	0.63
Canadian Dollar - Swiss Franc	2009	0.61	-0.24	-0.23
Canadian Dollar - New Zealand Dollar	2012	0.77	0.65	0.73
Canadian Dollar - US Dollar Index	1988	0.87	-0.70	-0.39
Euro - Japanese Yen	2018	0.83	-0.65	0.48
Euro - Swiss Franc	2003	0.76	-0.70	0.11
Euro - New Zealand Dollar	2018	0.43	0.36	0.24
Euro - US Dollar Index	2018	0.77	-0.49	0.28
Japanese Yen - Swiss Franc	2007	0.83	0.25	0.28
Japanese Yen - New Zealand Dollar	2007	0.79	0.39	0.38
Japanese Yen - US Dollar Index	1992	0.89	-0.62	-0.44
Swiss Franc - New Zealand Dollar	2012	0.51	0.44	0.52
Swiss Franc - US Dollar Index	1988	0.78	-0.42	0.29
New Zealand Dollar - US Dollar Index	2007	0.93	-0.05	0.17
Mexican Peso - US Dollar Index	2005	0.91	-0.77	0.21

June 2021 Australian Dollar - British Pound

Correlation with 10 Year Seasonal -0.10

Correlation with 20 Year Seasonal -0.22



10 Year Seasonal

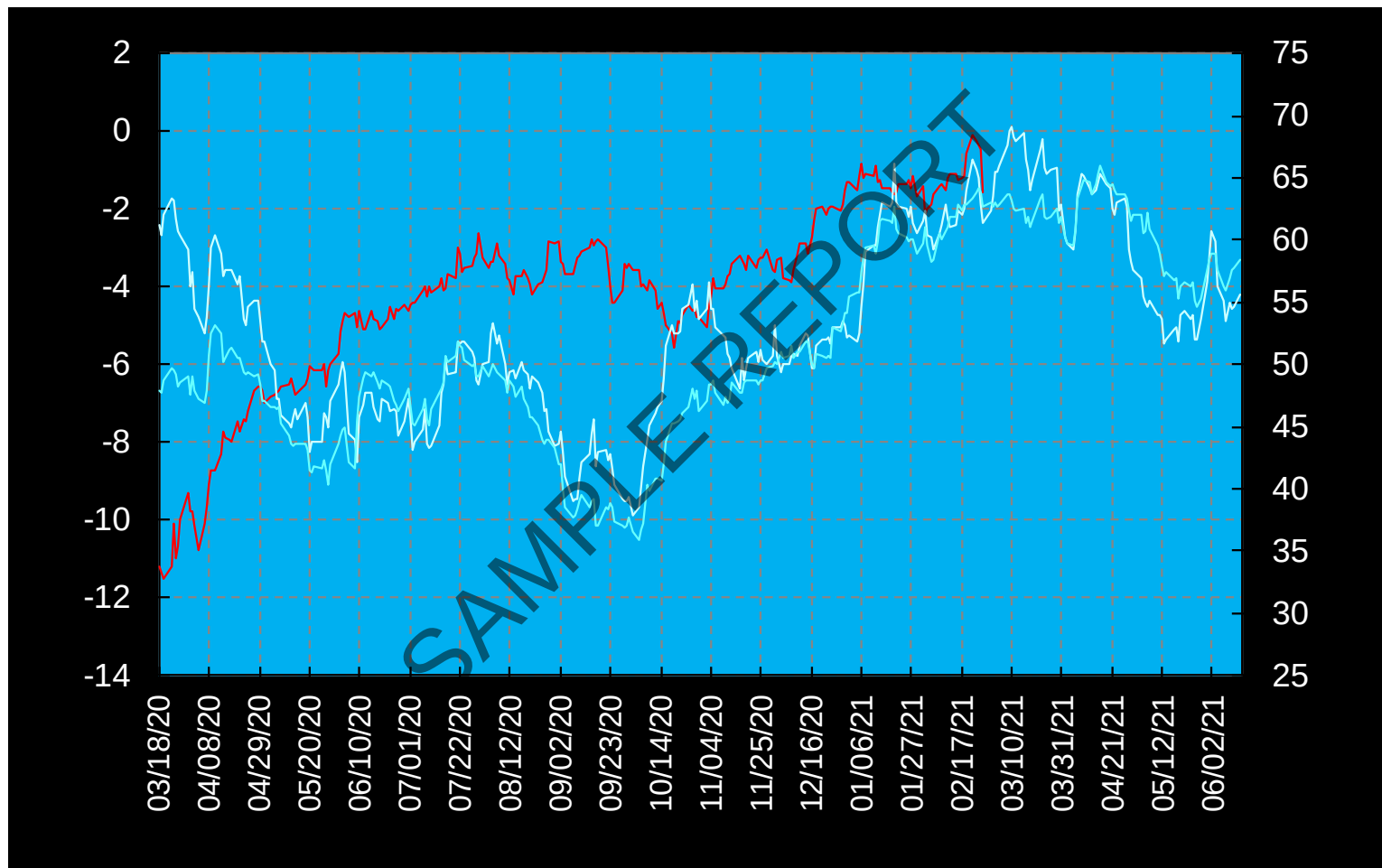
20 Year Seasonal

Current Price

June 2021 Australian Dollar - Canadian Dollar

Correlation with 10 Year Seasonal 0.06

Correlation with 20 Year Seasonal 0.39



10 Year Seasonal

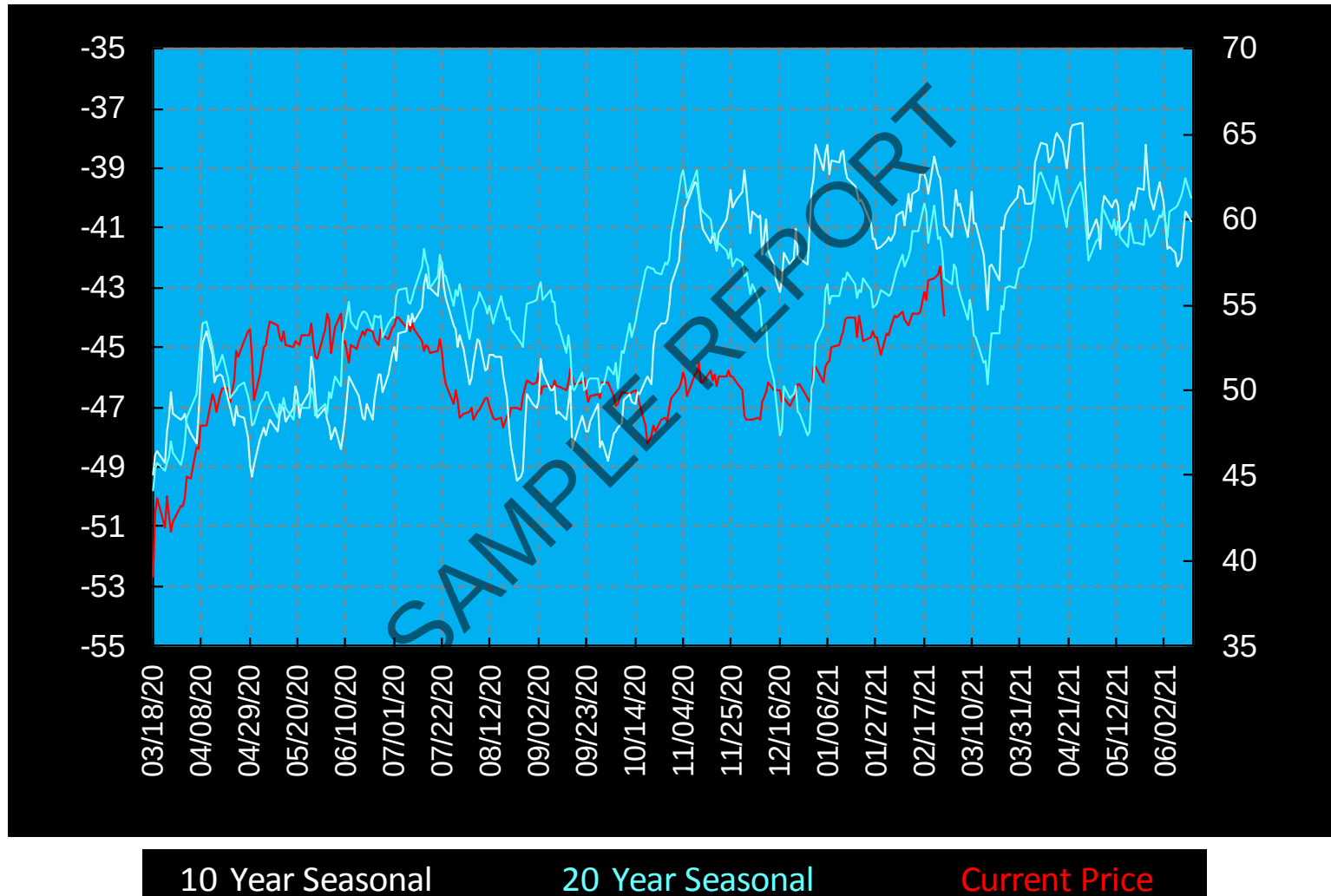
20 Year Seasonal

Current Price

June 2021 Australian Dollar - Euro

Correlation with 10 Year Seasonal 0.34

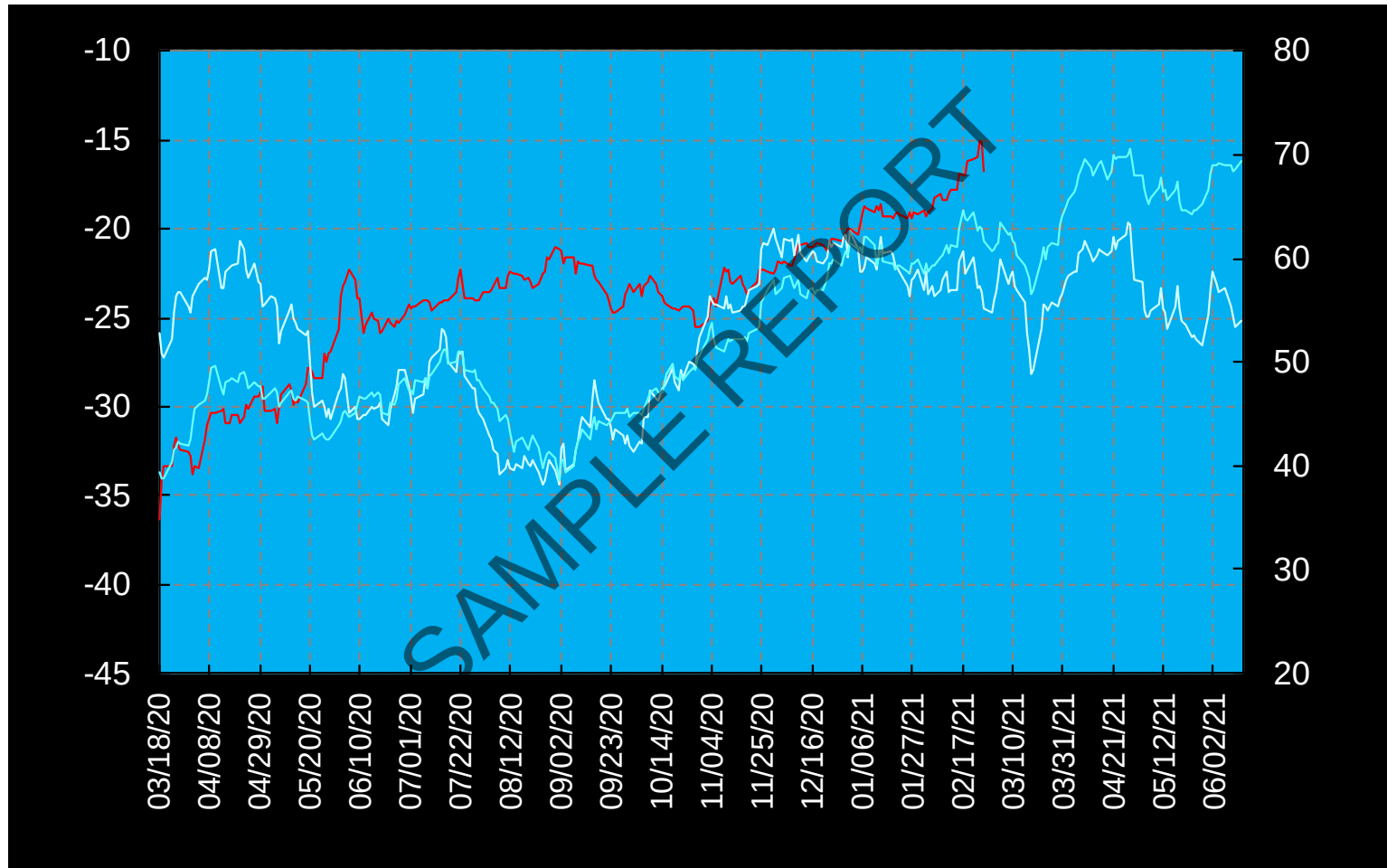
Correlation with 20 Year Seasonal 0.37



June 2021 Australian Dollar - Japanese Yen

Correlation with 10 Year Seasonal 0.07

Correlation with 20 Year Seasonal 0.68

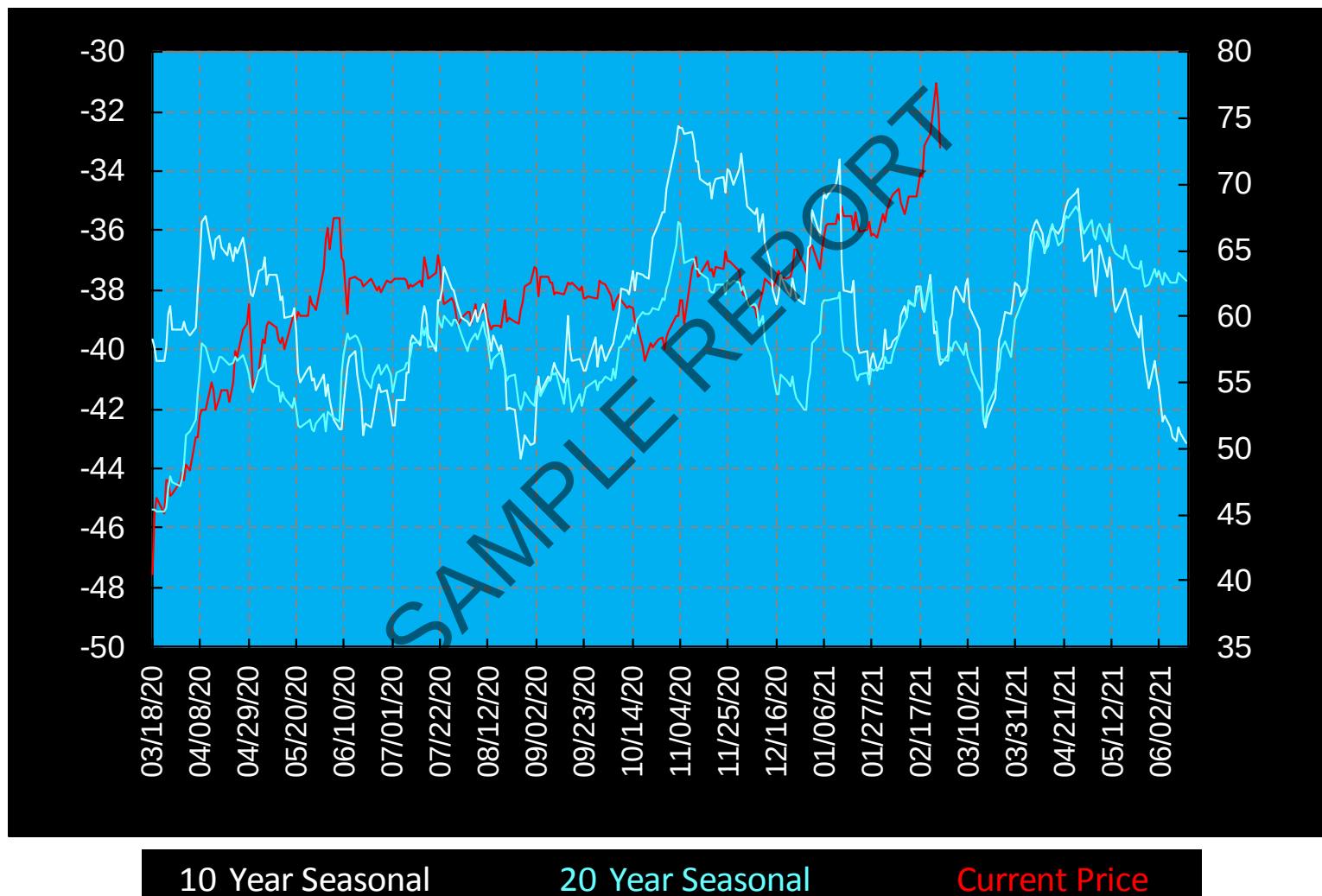


10 Year Seasonal

20 Year Seasonal

Current Price

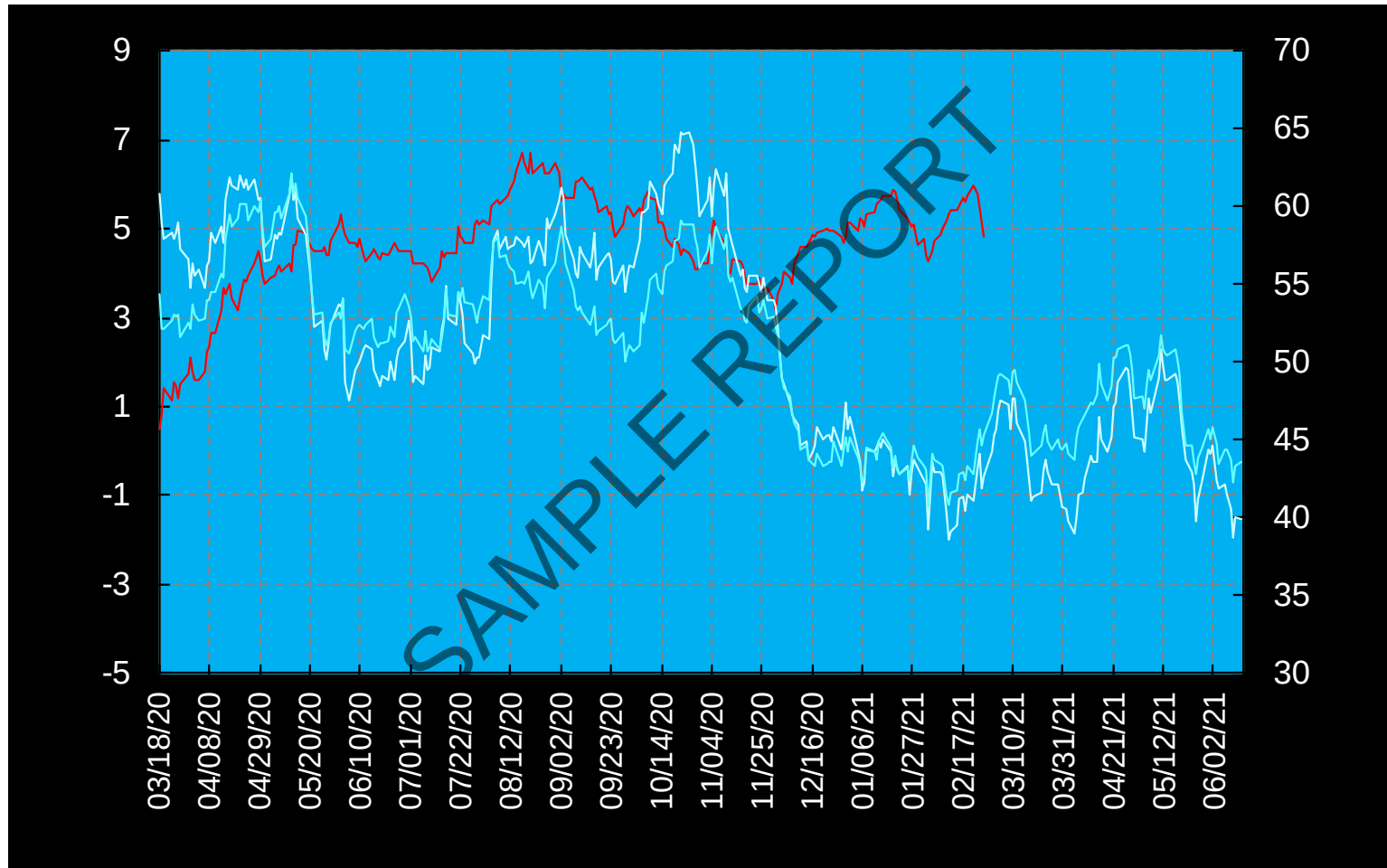
June 2021 Australian Dollar - Swiss Franc
Correlation with 10 Year Seasonal -0.04
Correlation with 20 Year Seasonal 0.48



June 2021 Australian Dollar - New Zealand Dollar

Correlation with 10 Year Seasonal -0.20

Correlation with 14 Year Seasonal -0.17



10 Year Seasonal

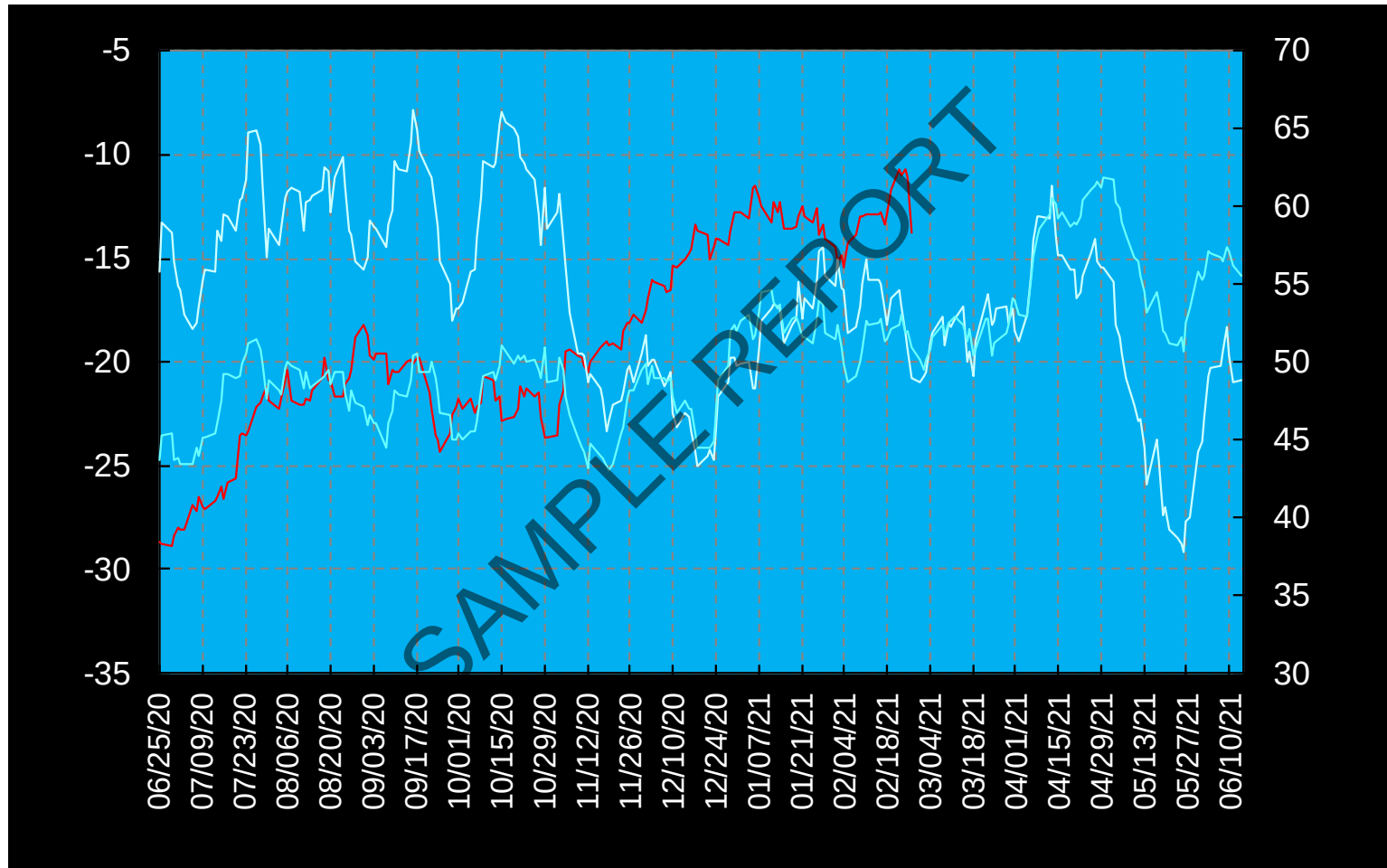
14 Year Seasonal

Current Price

June 2021 Australian Dollar - US Dollar Index

Correlation with 10 Year Seasonal -0.52

Correlation with 20 Year Seasonal 0.57



10 Year Seasonal

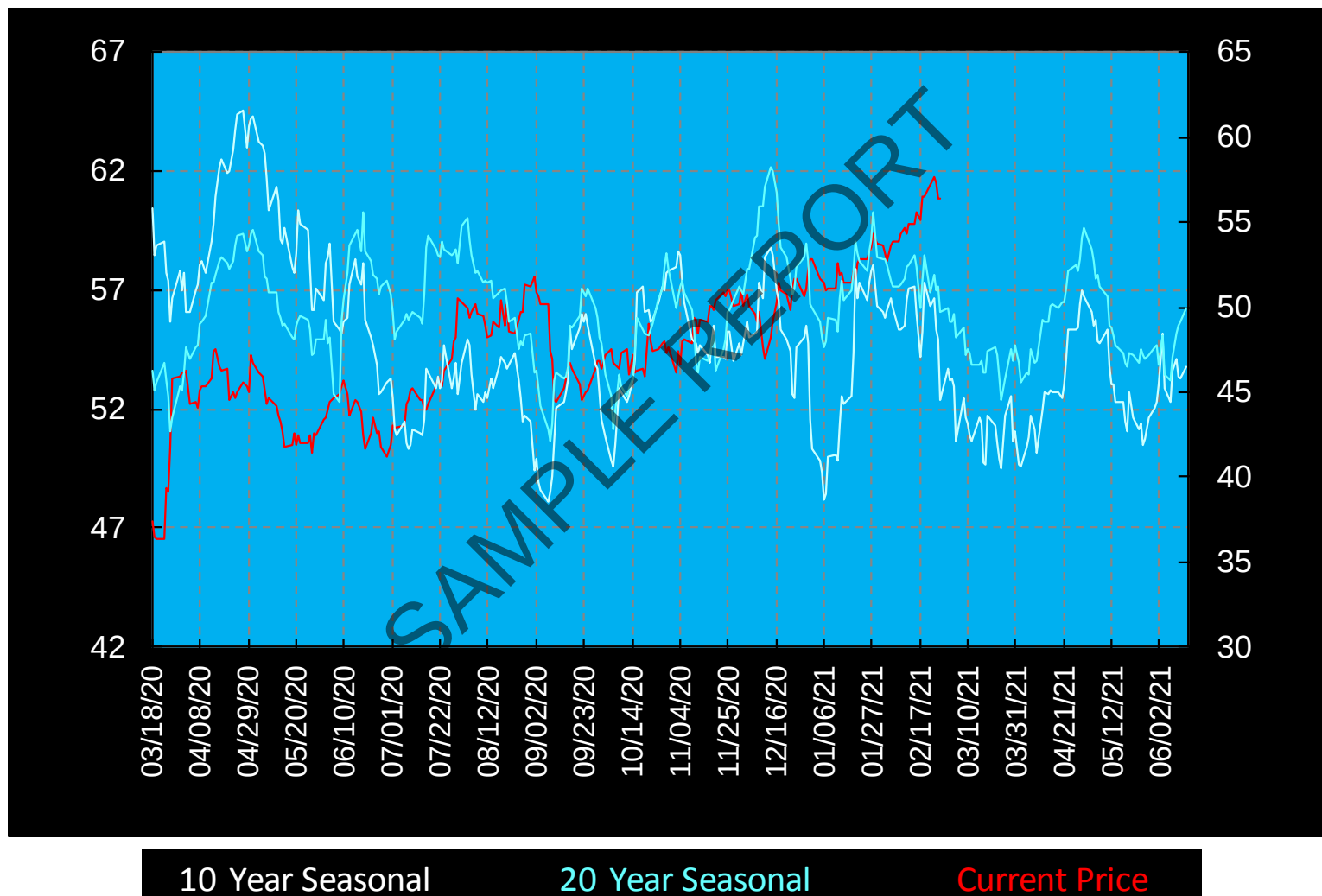
20 Year Seasonal

Current Price

June 2021 British Pound - Canadian Dollar

Correlation with 10 Year Seasonal -0.26

Correlation with 20 Year Seasonal 0.26



10 Year Seasonal

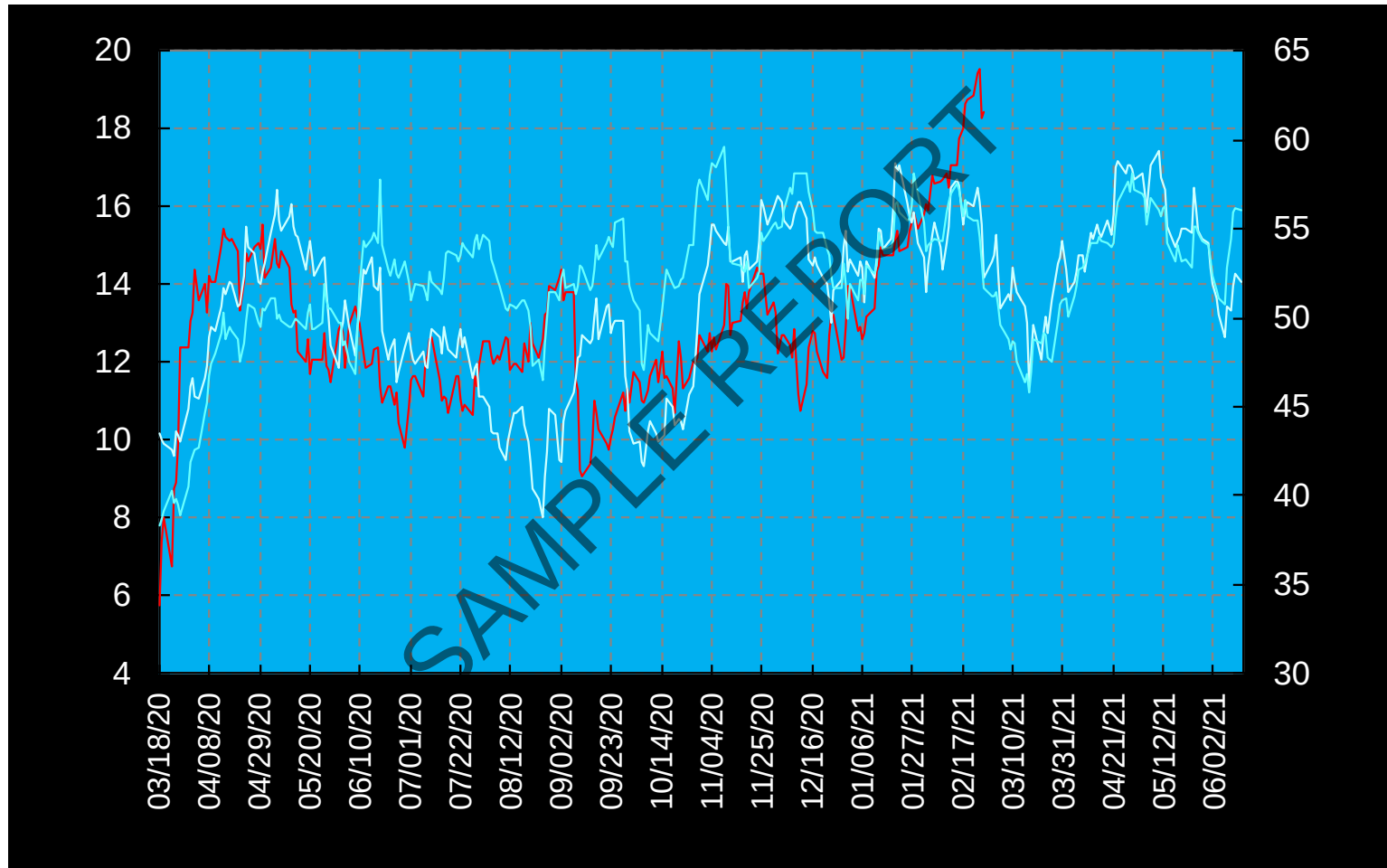
20 Year Seasonal

Current Price

June 2021 British Pound - Euro

Correlation with 10 Year Seasonal 0.54

Correlation with 20 Year Seasonal 0.30

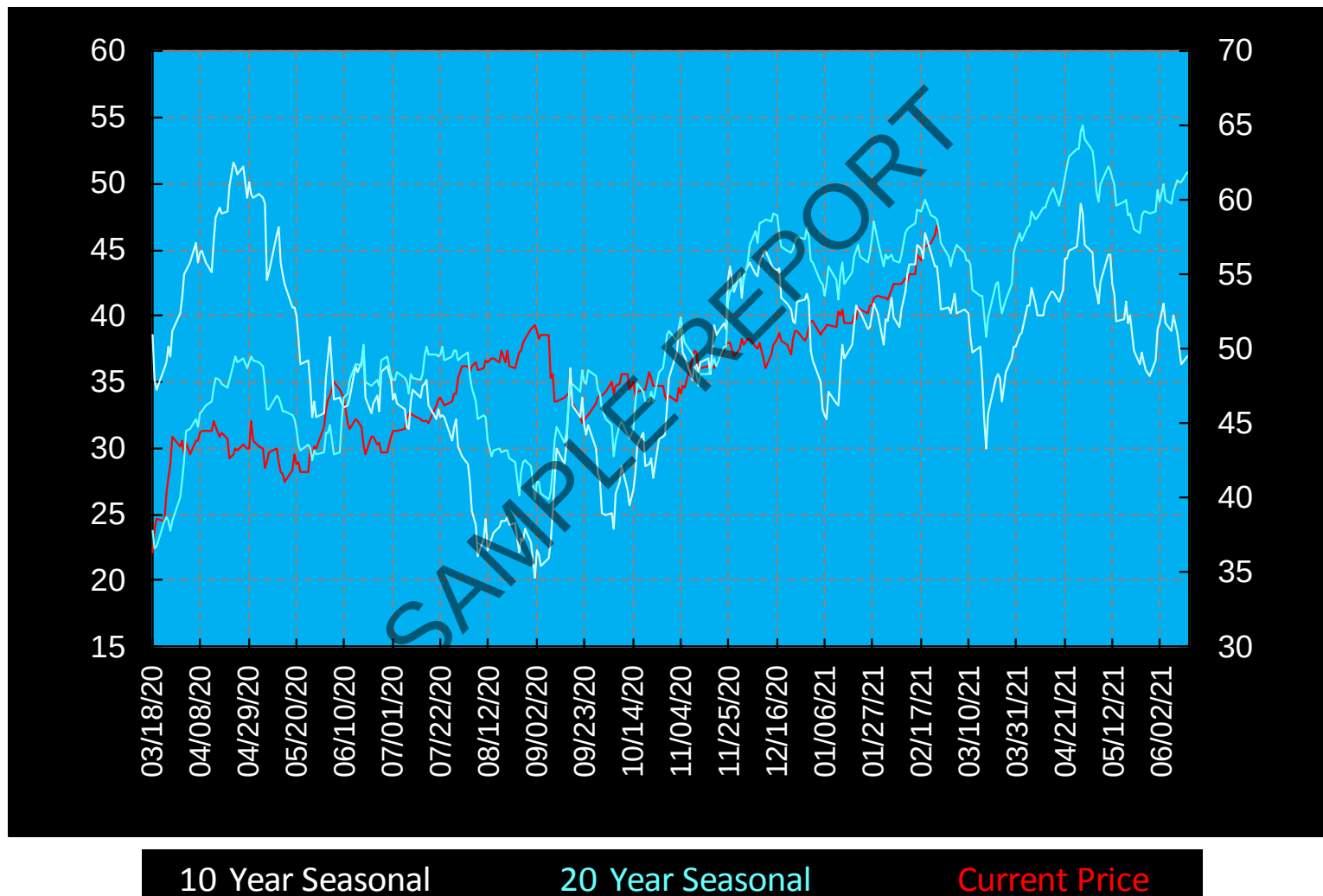


10 Year Seasonal

20 Year Seasonal

Current Price

June 2021 British Pound - Japanese Yen
Correlation with 10 Year Seasonal -0.05
Correlation with 20 Year Seasonal 0.68

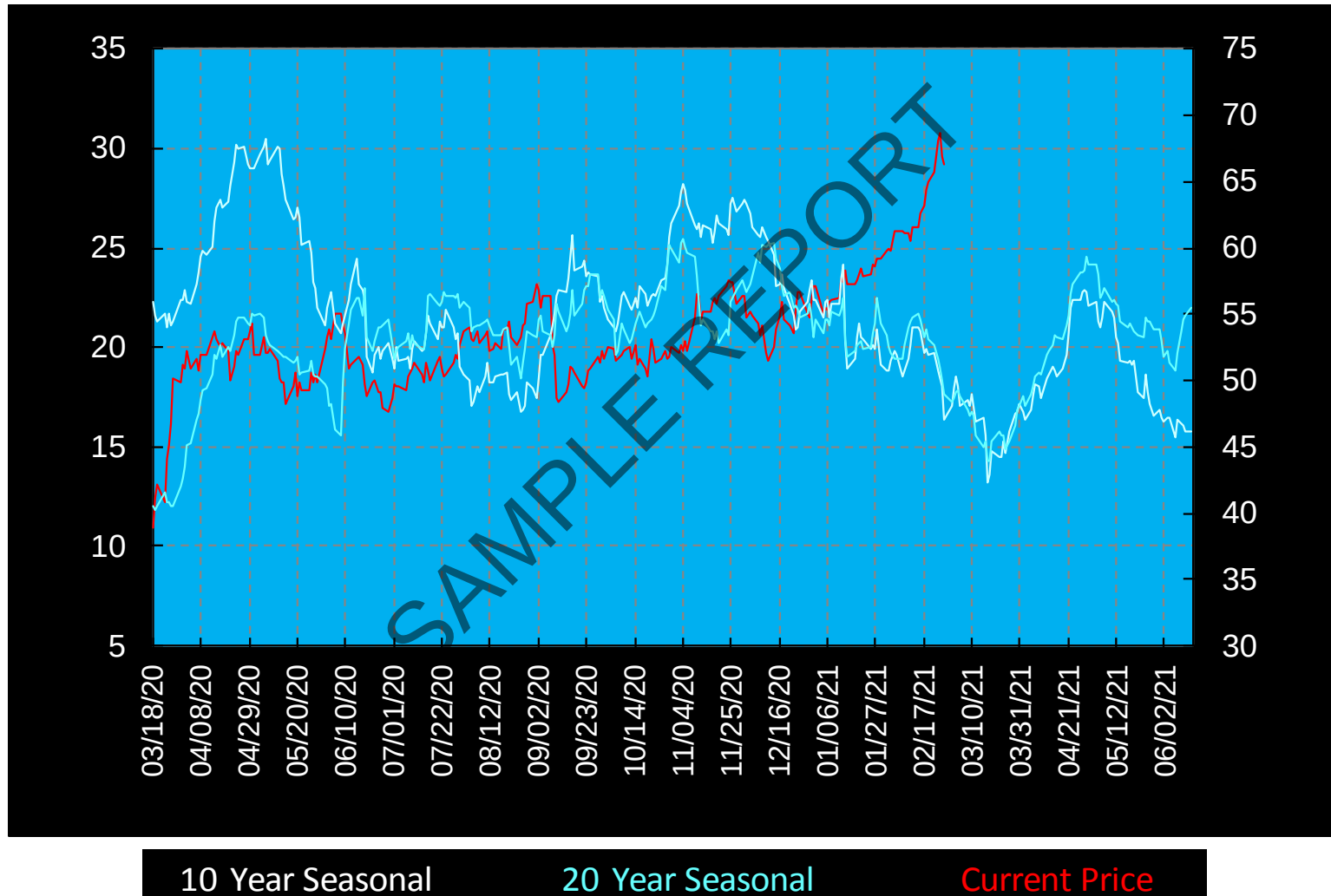


10 Year Seasonal

20 Year Seasonal

Current Price

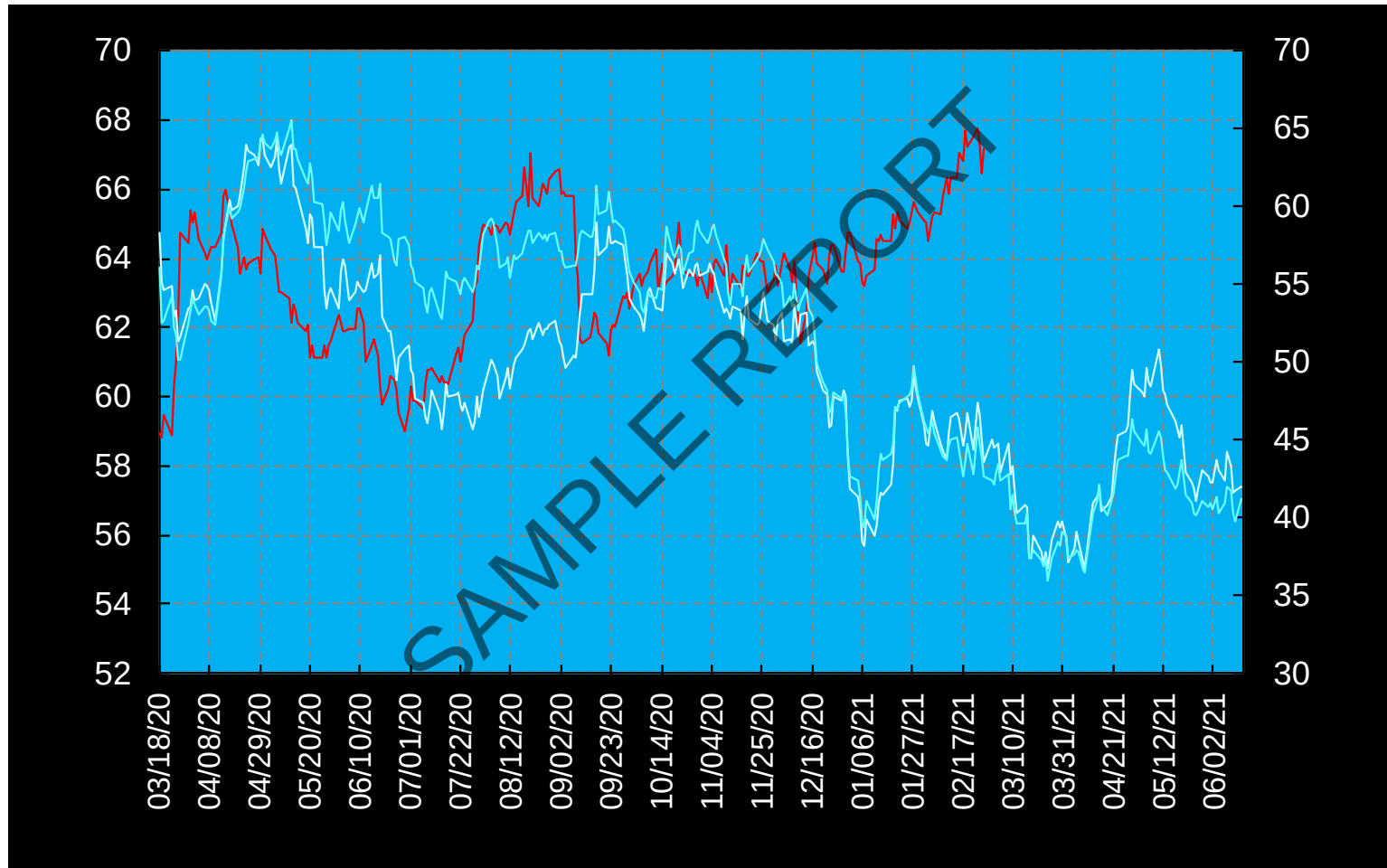
June 2021 British Pound - Swiss Franc
Correlation with 10 Year Seasonal -0.22
Correlation with 20 Year Seasonal 0.24



June 2021 British Pound - New Zealand Dollar

Correlation with 10 Year Seasonal -0.22

Correlation with 14 Year Seasonal -0.37



10 Year Seasonal

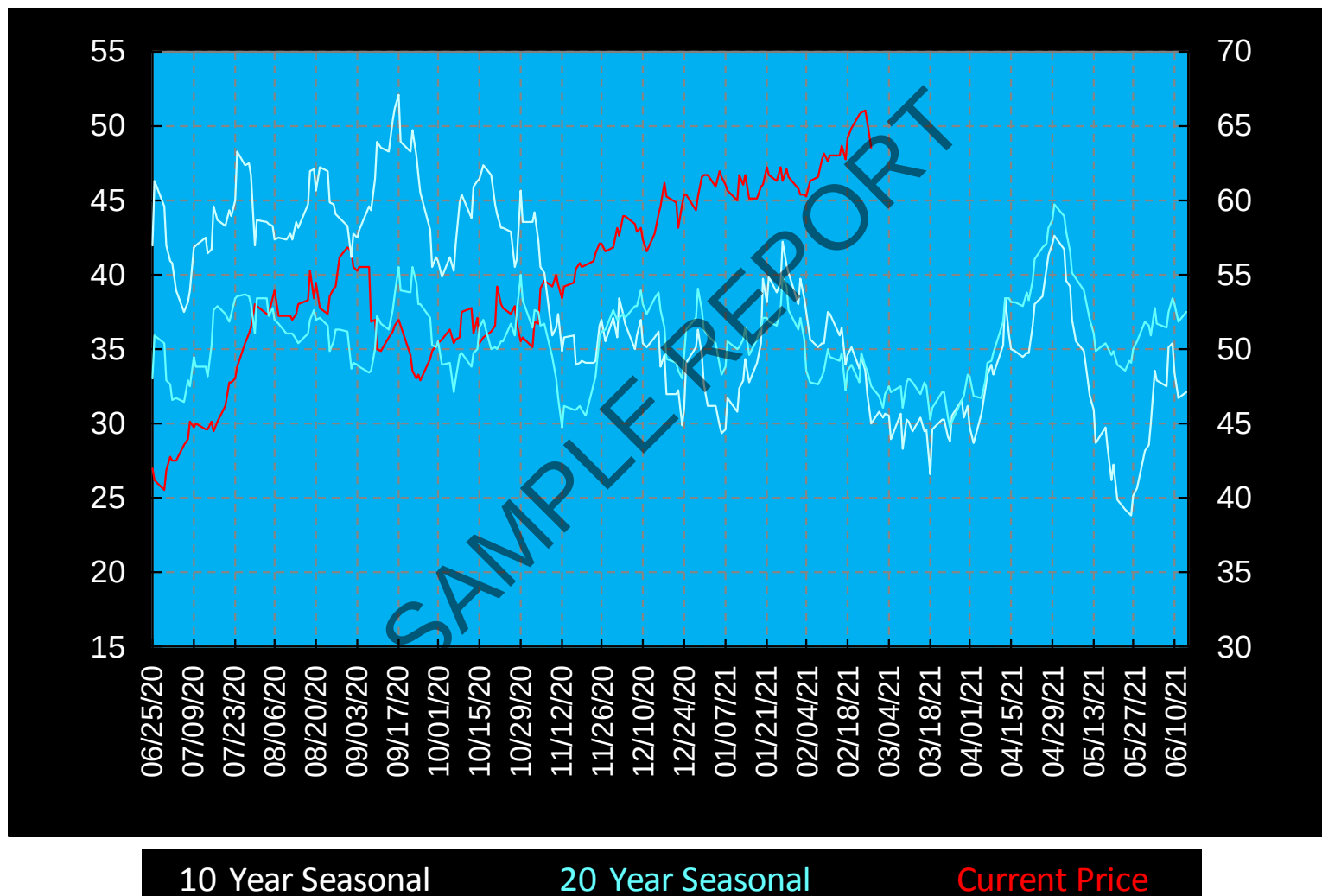
14 Year Seasonal

Current Price

June 2021 British Pound - US Dollar Index

Correlation with 10 Year Seasonal -0.66

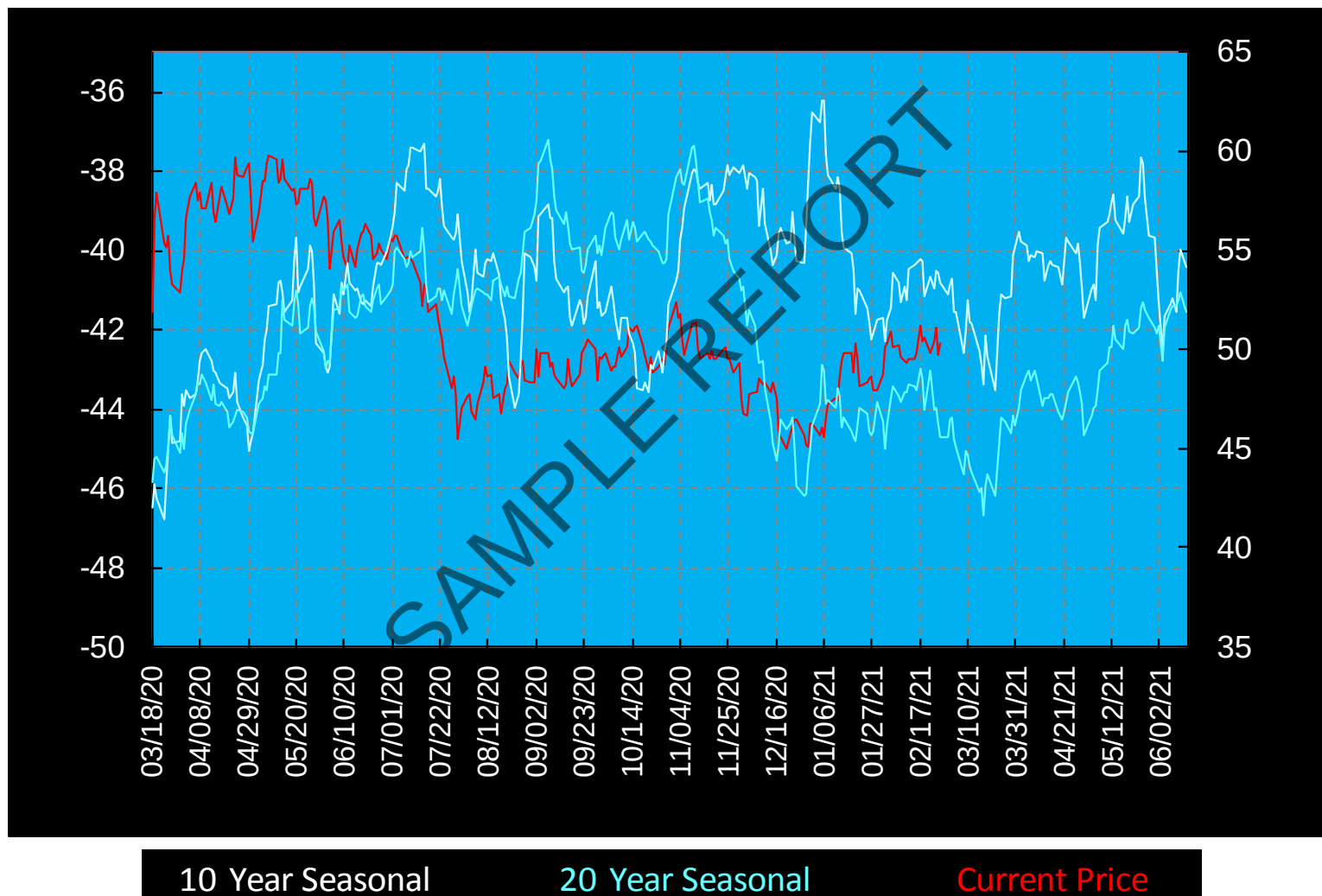
Correlation with 20 Year Seasonal -0.03



June 2021 Canadian Dollar - Euro

Correlation with 10 Year Seasonal -0.44

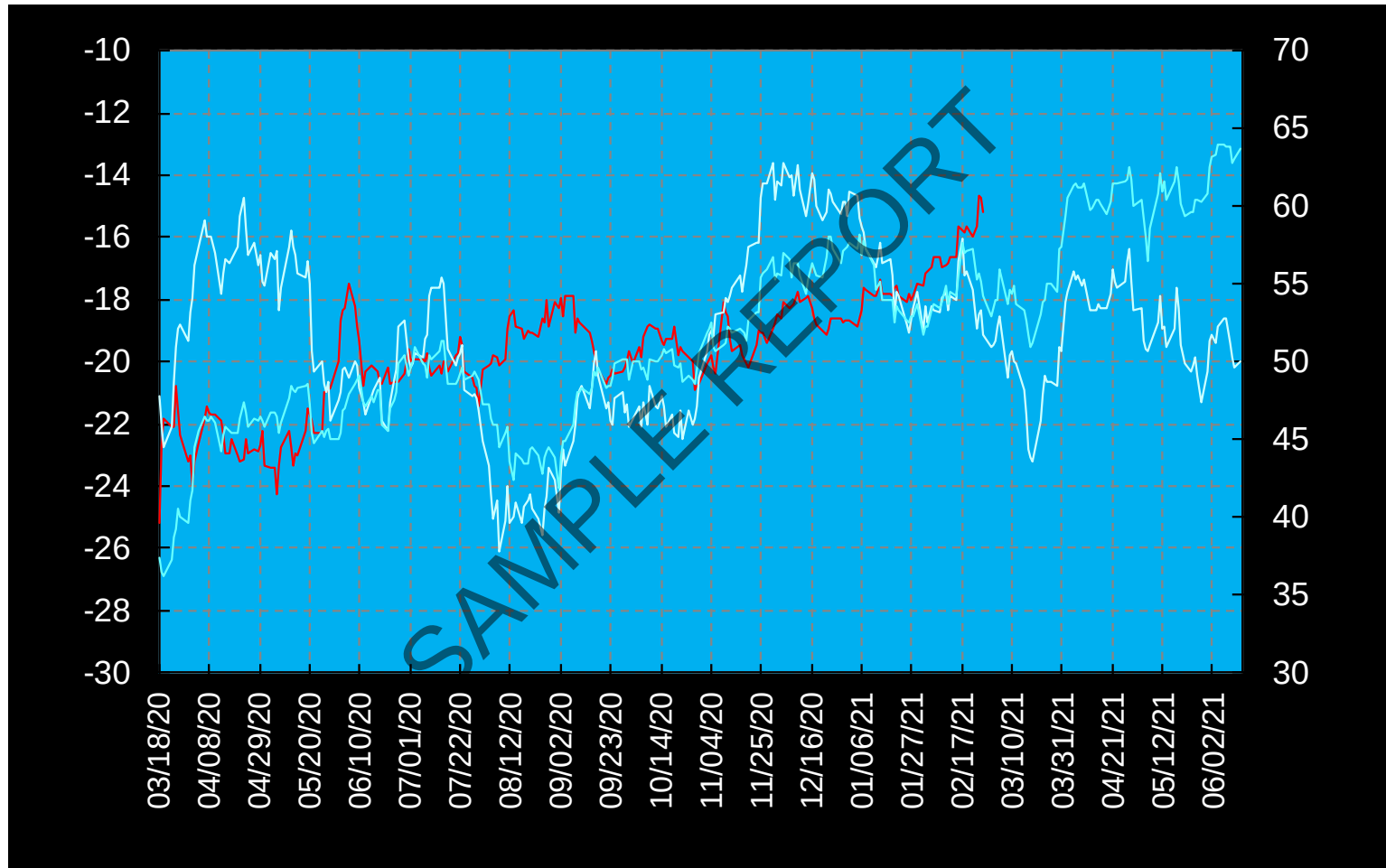
Correlation with 20 Year Seasonal -0.14



June 2021 Canadian Dollar - Japanese Yen

Correlation with 10 Year Seasonal 0.00

Correlation with 20 Year Seasonal 0.63

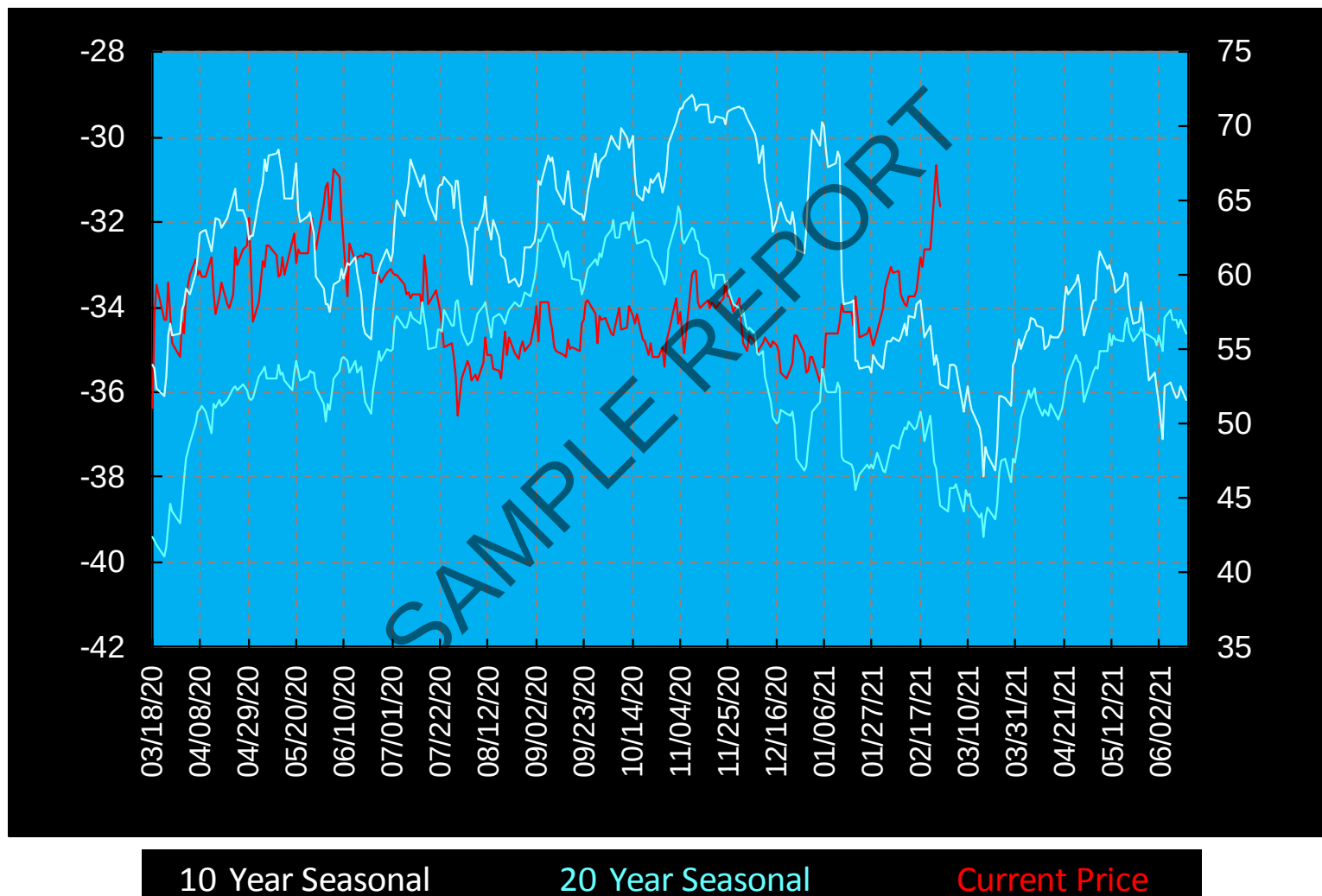


10 Year Seasonal

20 Year Seasonal

Current Price

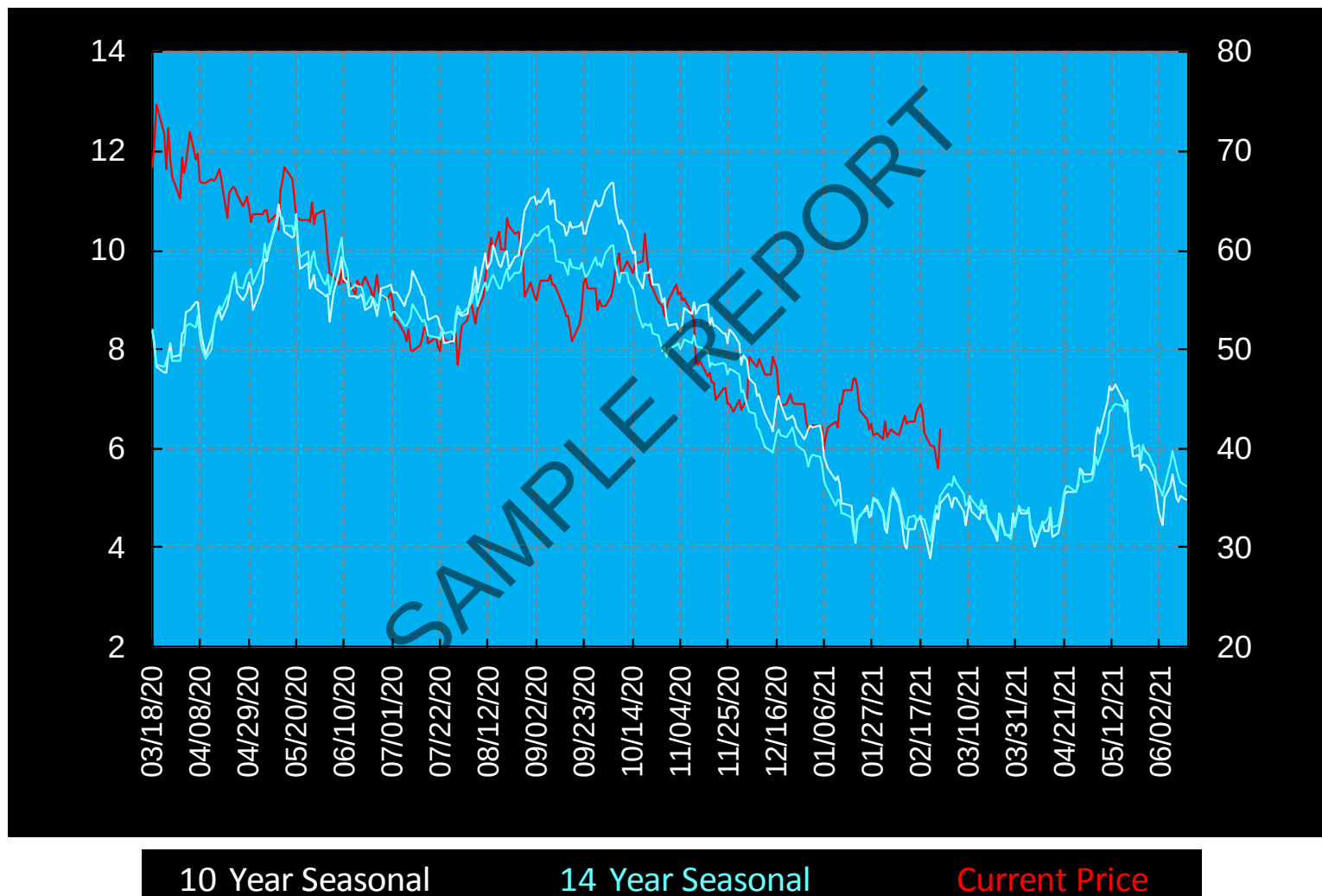
June 2021 Canadian Dollar - Swiss Franc
Correlation with 10 Year Seasonal -0.24
Correlation with 20 Year Seasonal -0.23



June 2021 Canadian Dollar - New Zealand Dollar

Correlation with 10 Year Seasonal 0.65

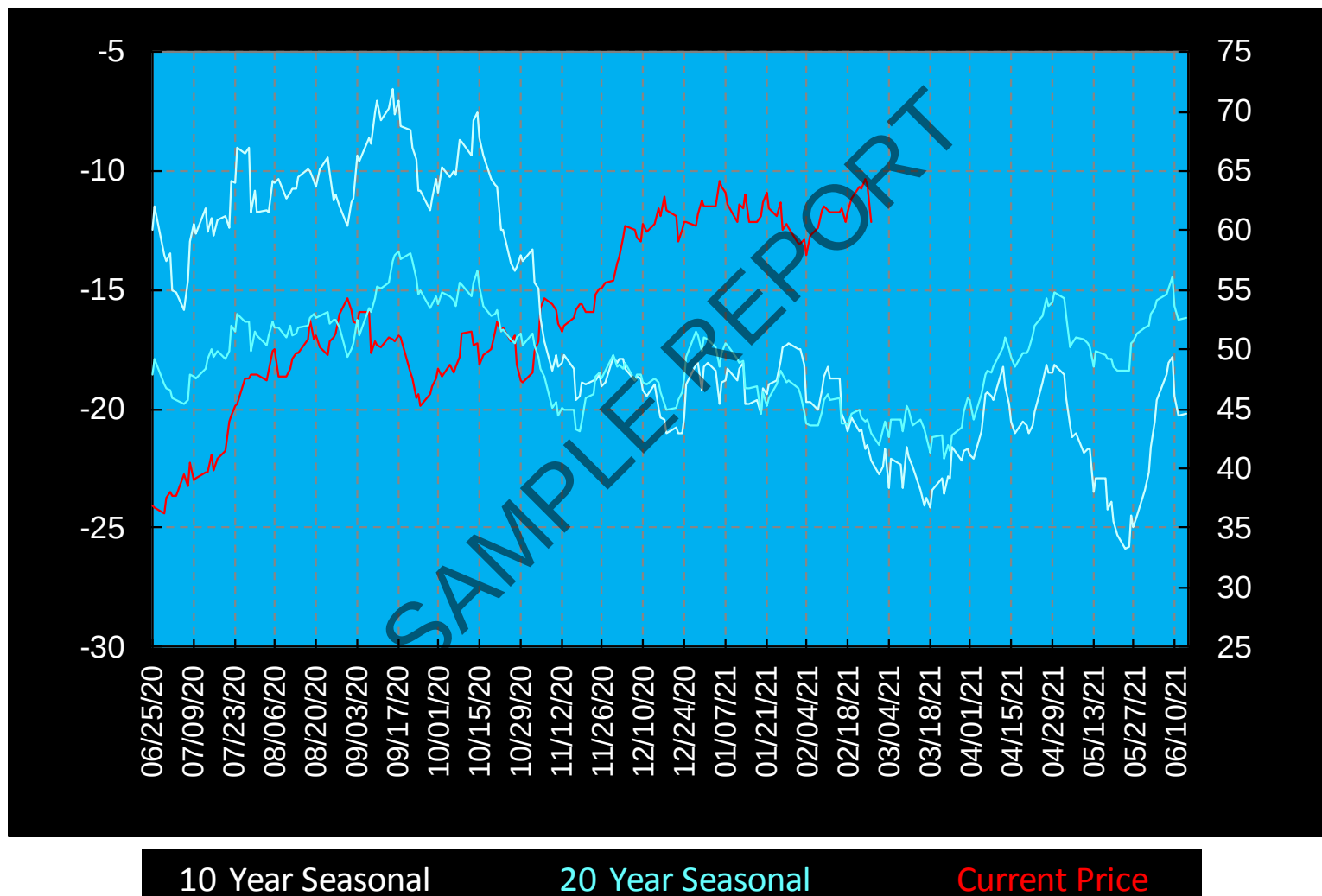
Correlation with 14 Year Seasonal 0.73



June 2021 Canadian Dollar - US Dollar Index

Correlation with 10 Year Seasonal -0.70

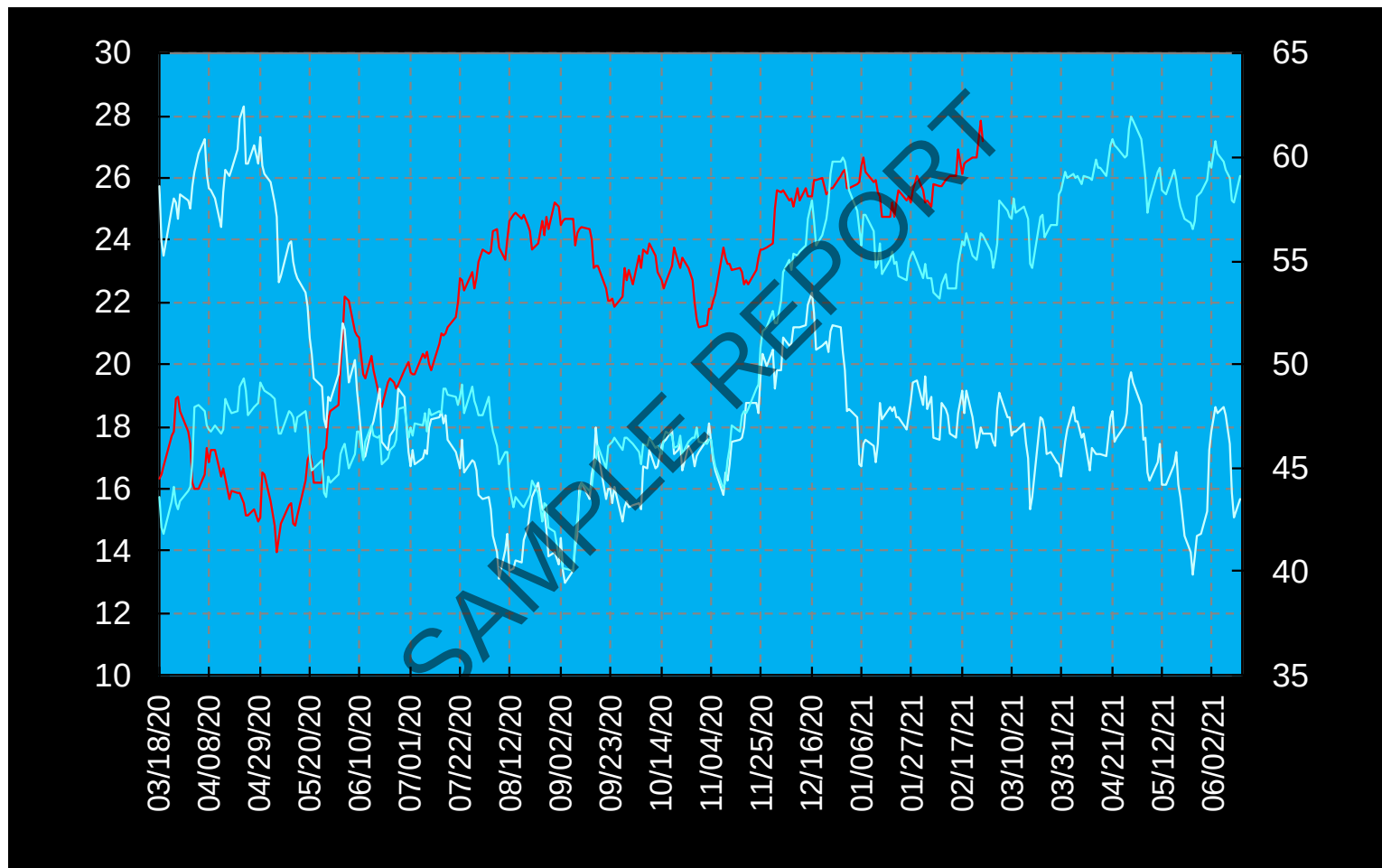
Correlation with 20 Year Seasonal -0.39



June 2021 Euro - Japanese Yen

Correlation with 10 Year Seasonal -0.65

Correlation with 20 Year Seasonal 0.48



10 Year Seasonal

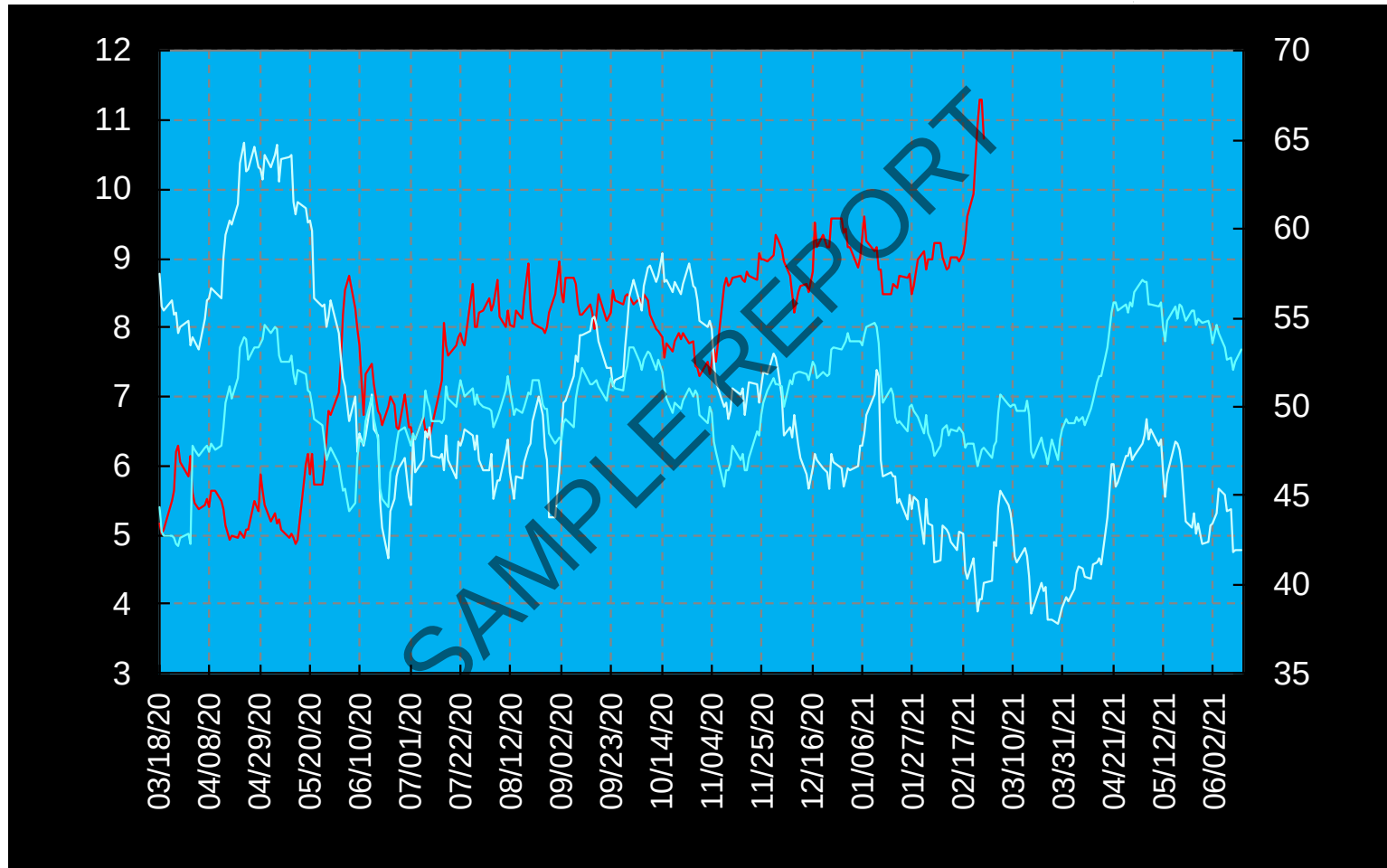
20 Year Seasonal

Current Price

June 2021 Euro - Swiss Franc

Correlation with 10 Year Seasonal -0.70

Correlation with 20 Year Seasonal 0.11



10 Year Seasonal

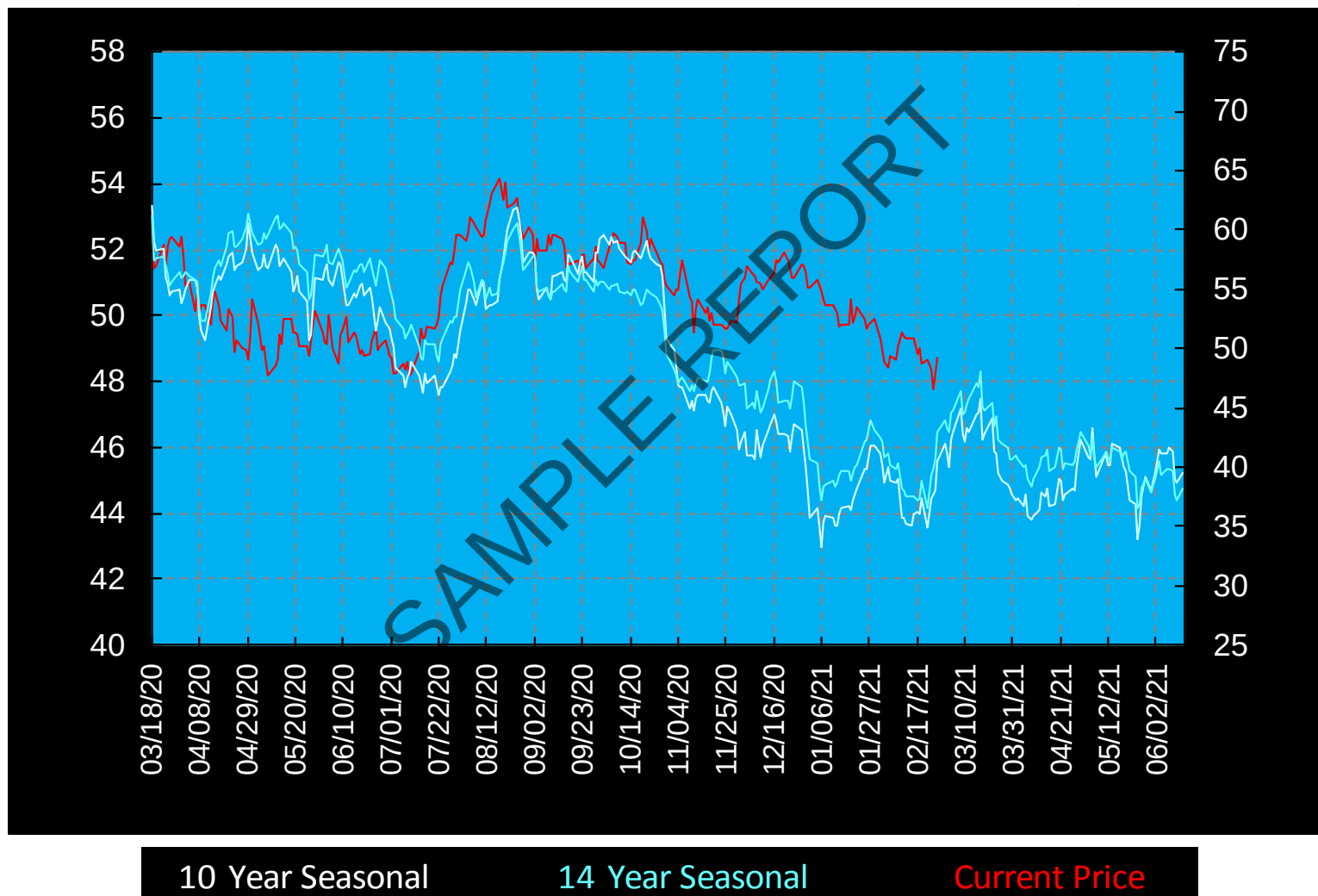
20 Year Seasonal

Current Price

June 2021 Euro - New Zealand Dollar

Correlation with 10 Year Seasonal 0.36

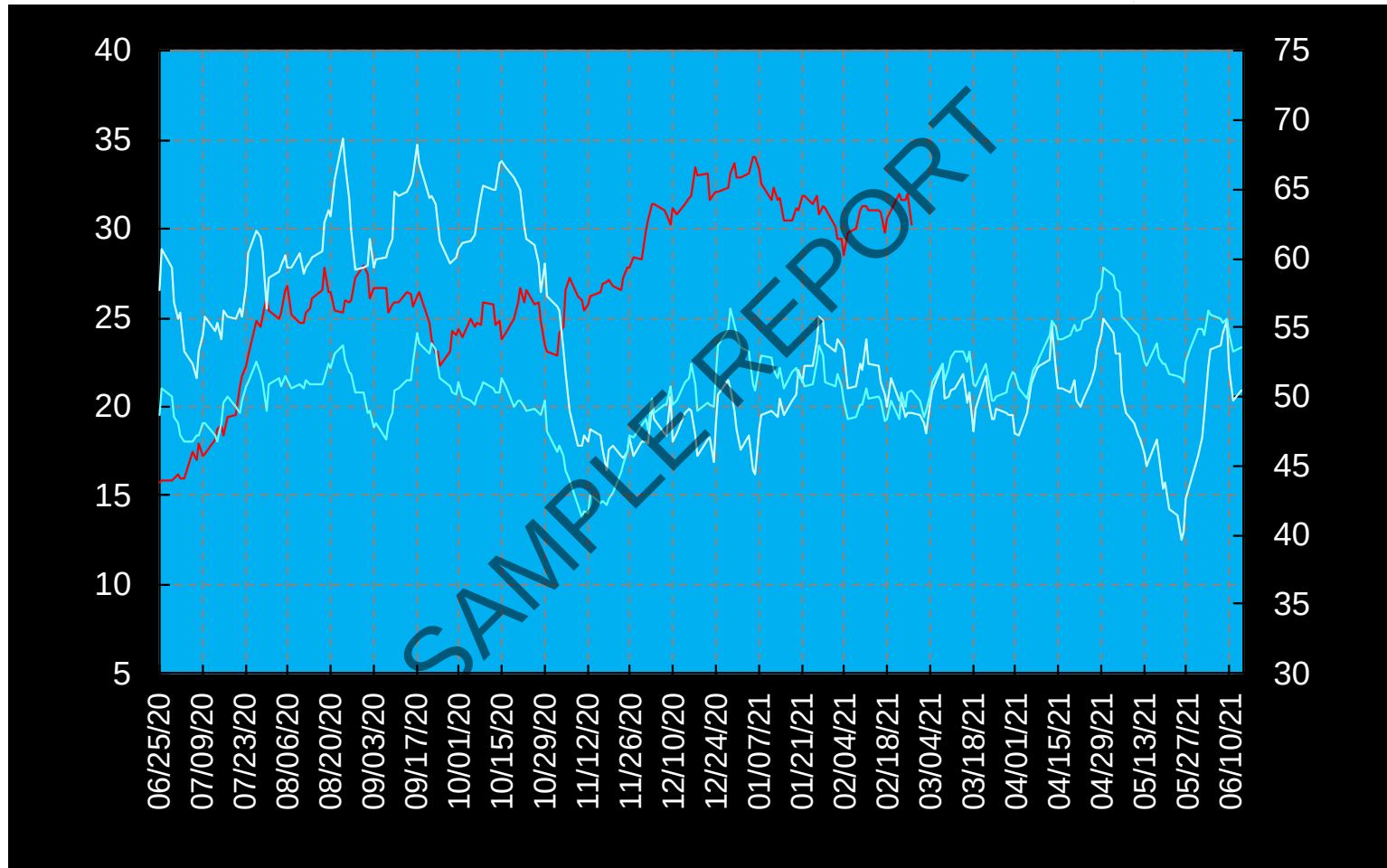
Correlation with 14 Year Seasonal 0.24



June 2021 Euro - US Dollar Index

Correlation with 10 Year Seasonal -0.49

Correlation with 20 Year Seasonal 0.28



10 Year Seasonal

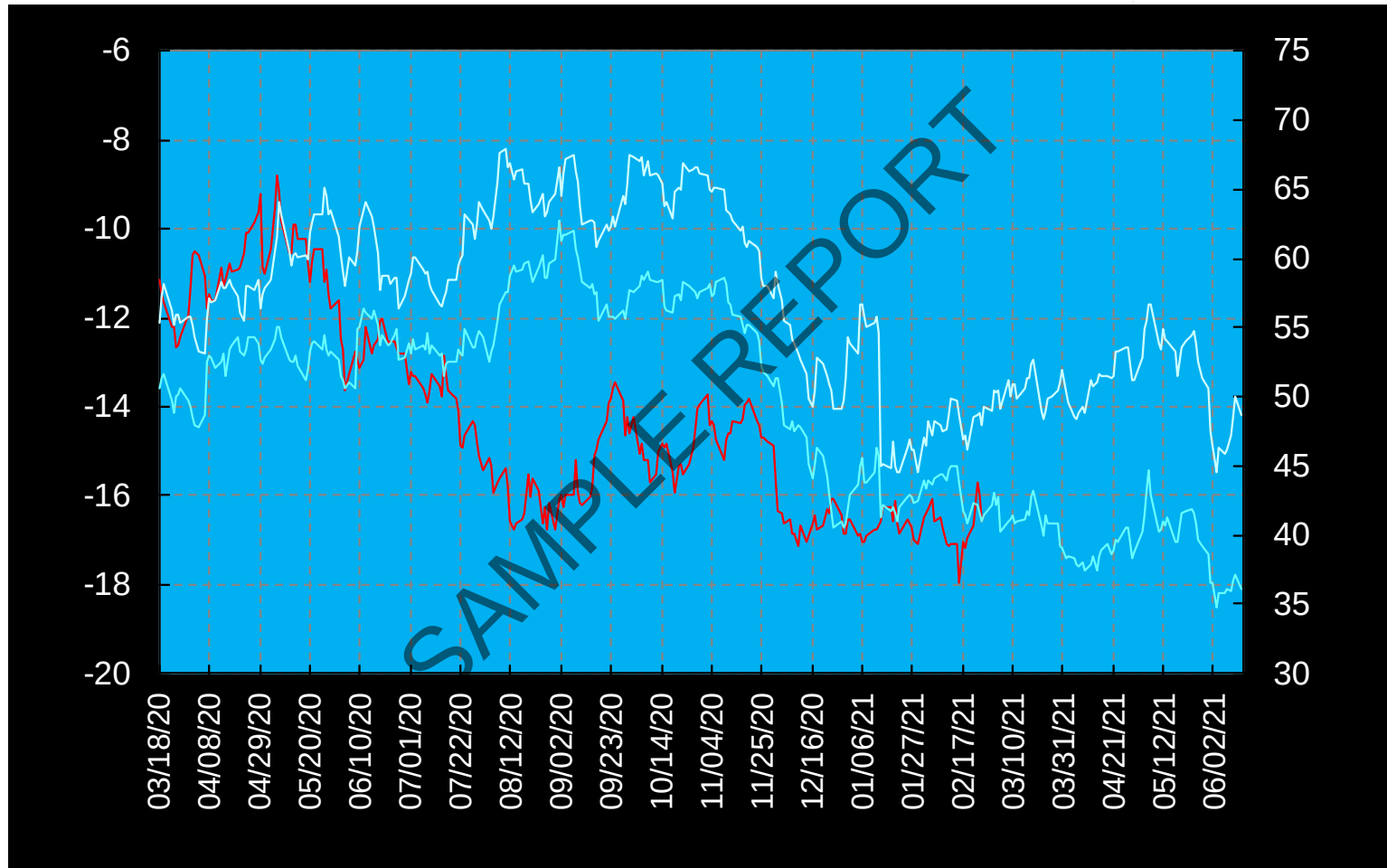
20 Year Seasonal

Current Price

June 2021 Japanese Yen - Swiss Franc

Correlation with 10 Year Seasonal 0.25

Correlation with 20 Year Seasonal 0.28



10 Year Seasonal

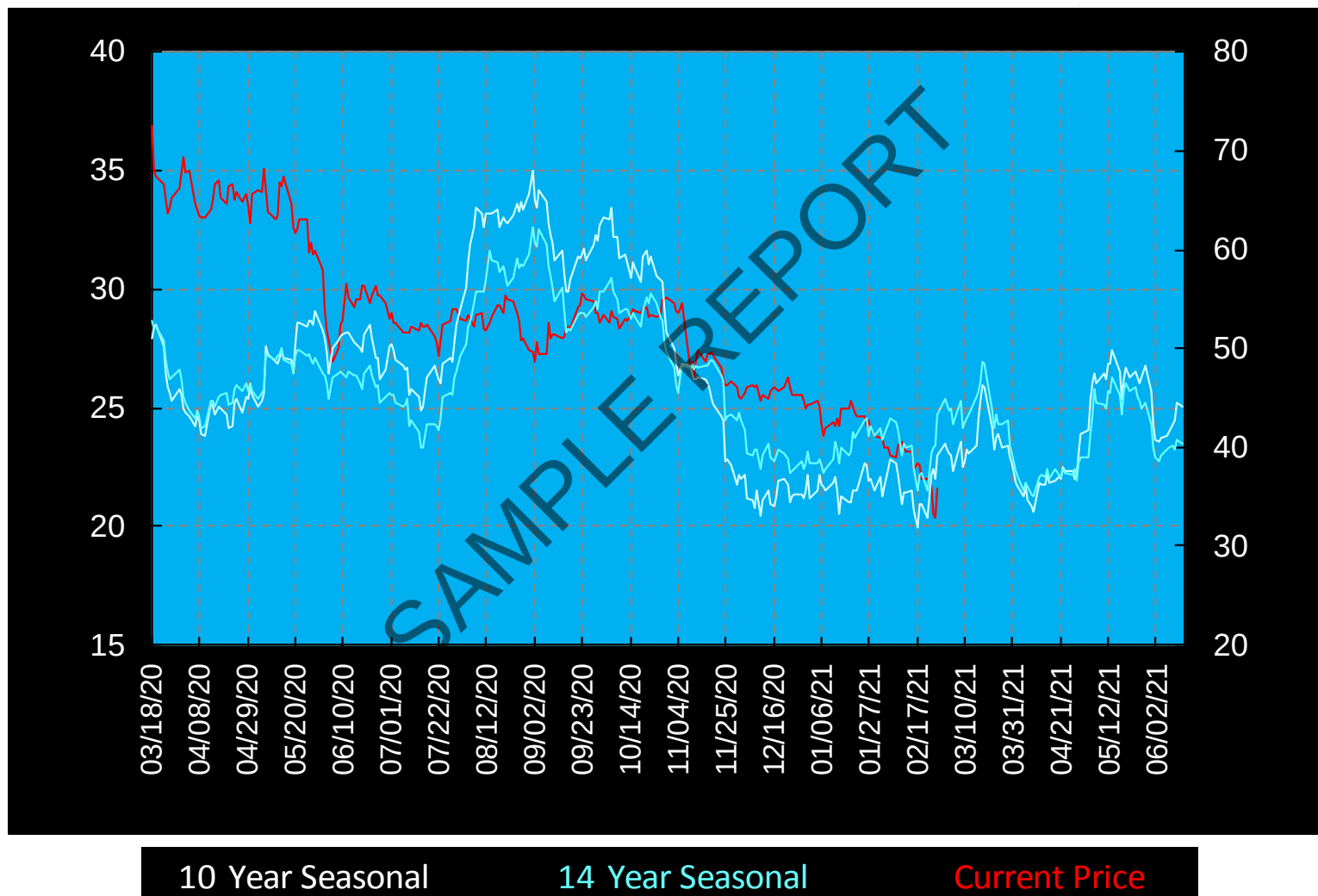
20 Year Seasonal

Current Price

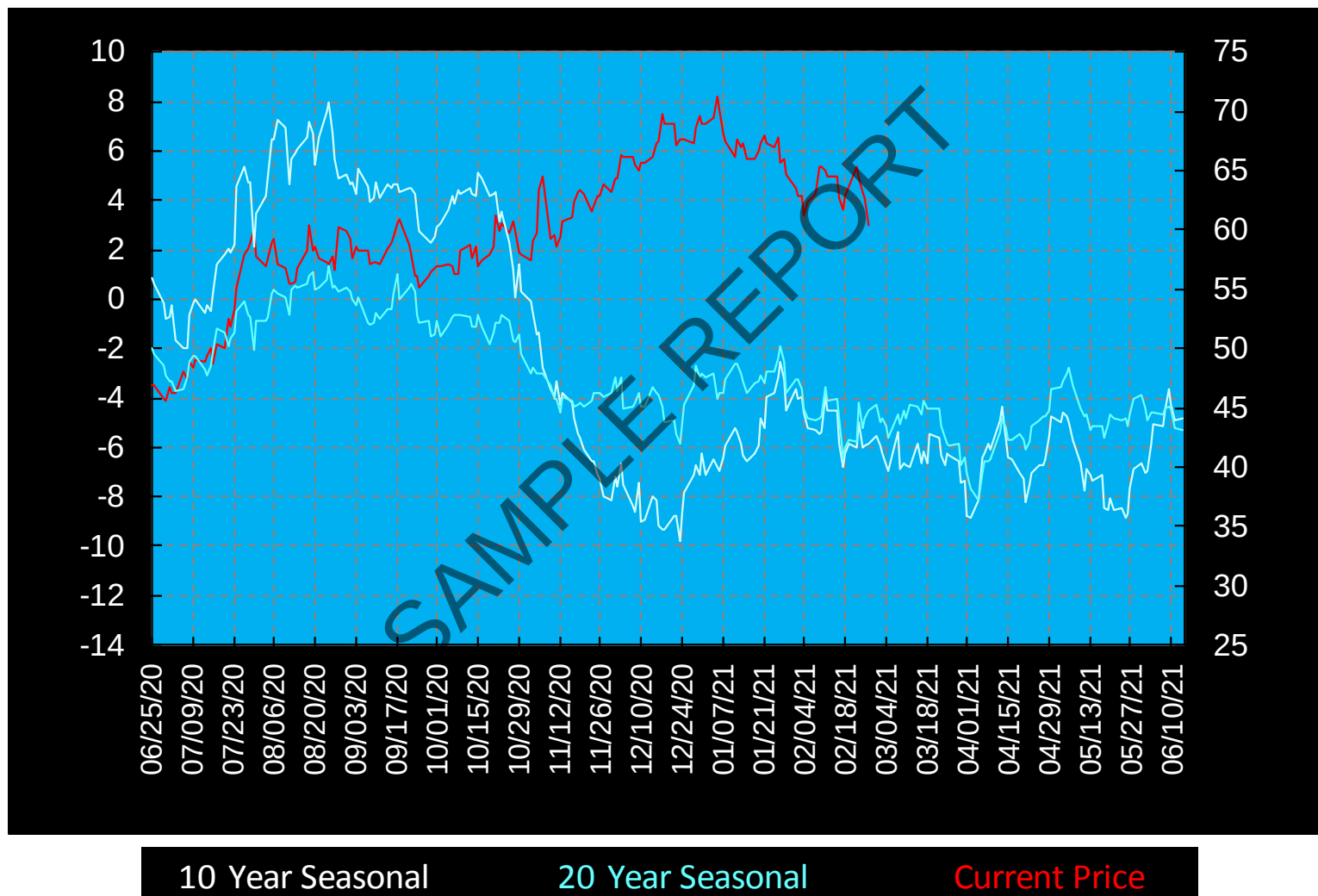
June 2021 Japanese Yen - New Zealand Dollar

Correlation with 10 Year Seasonal 0.39

Correlation with 14 Year Seasonal 0.38



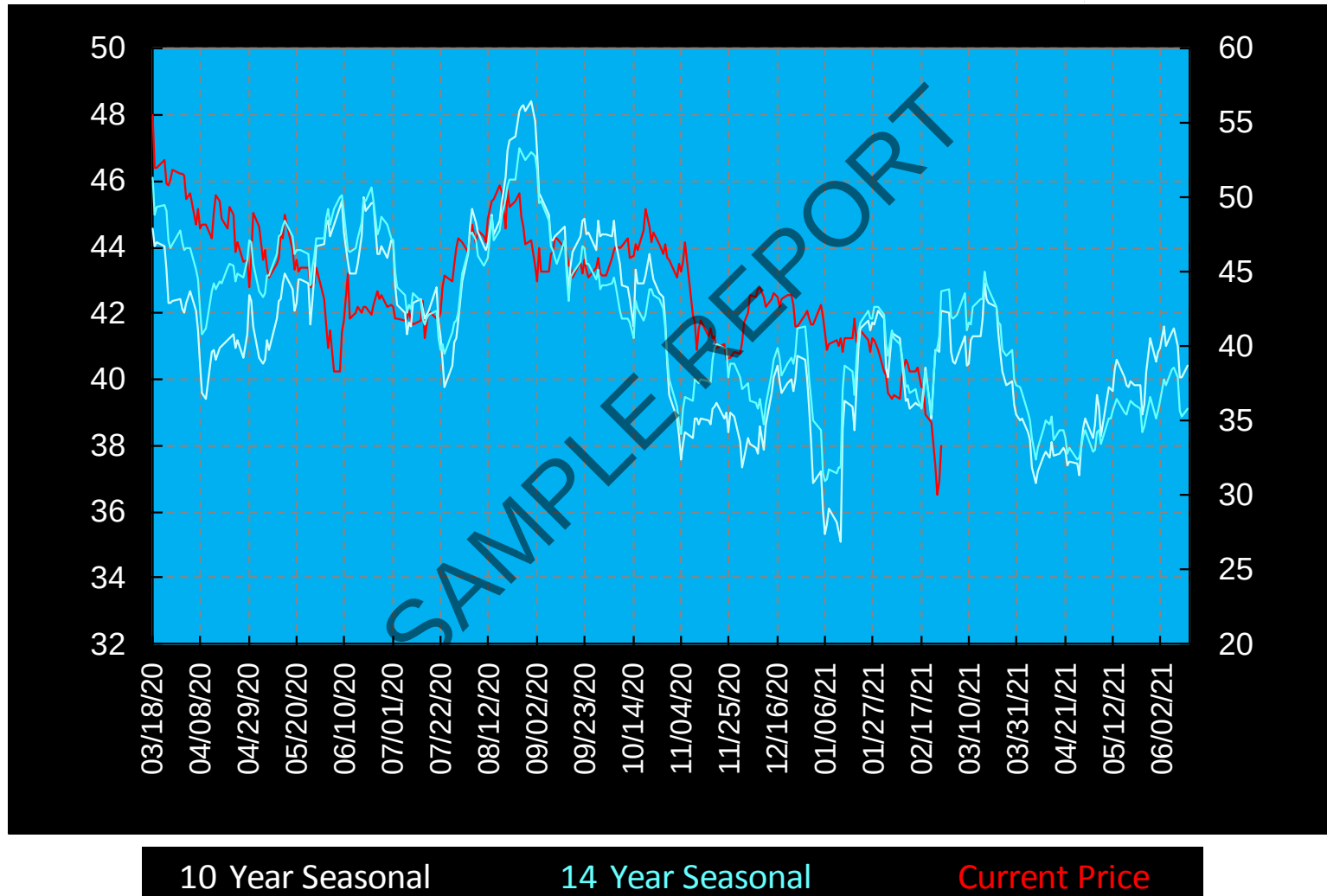
June 2021 Japanese Yen - US Dollar Index
Correlation with 10 Year Seasonal -0.62
Correlation with 20 Year Seasonal -0.44



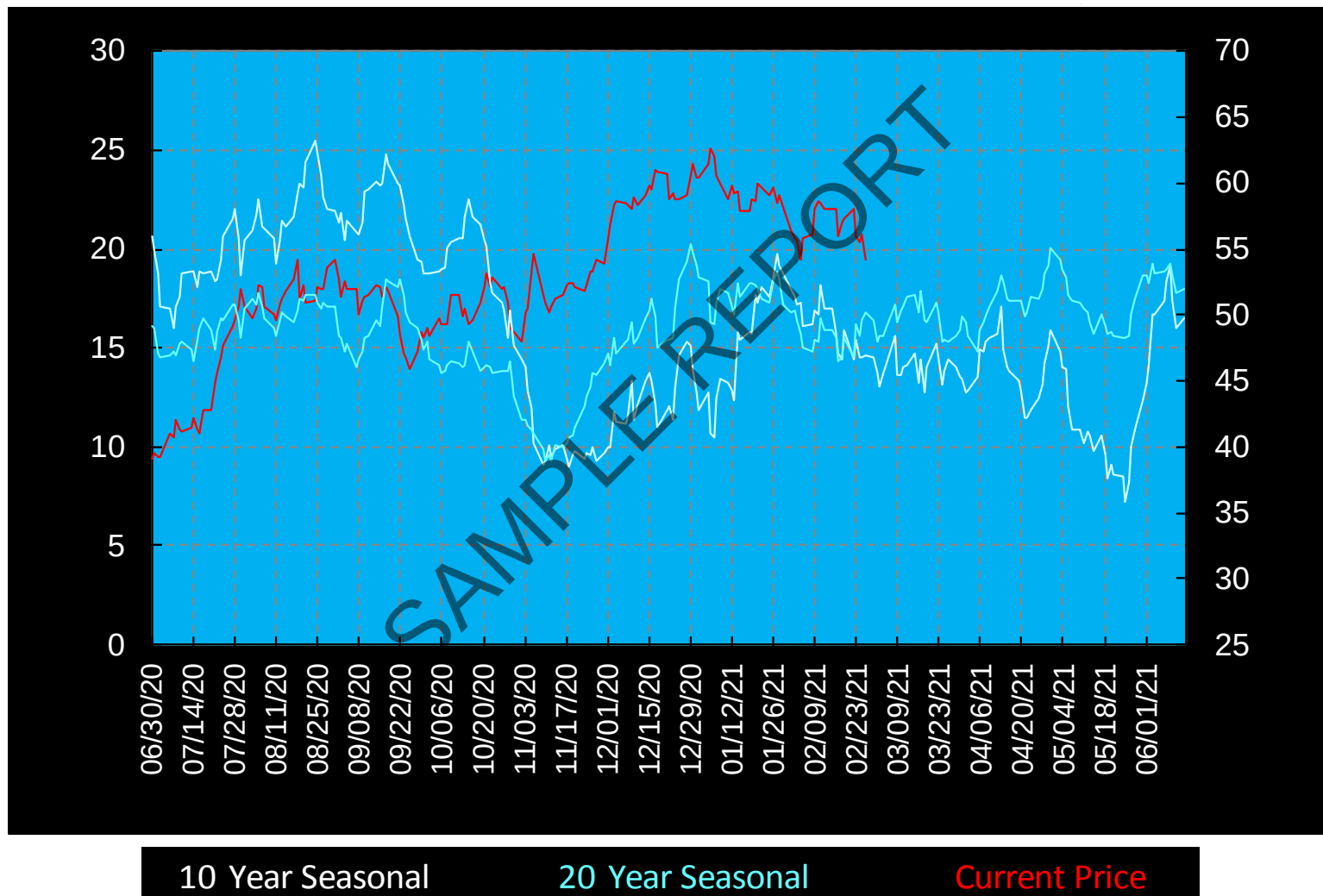
June 2021 Swiss Franc - New Zealand Dollar

Correlation with 10 Year Seasonal 0.44

Correlation with 14 Year Seasonal 0.52



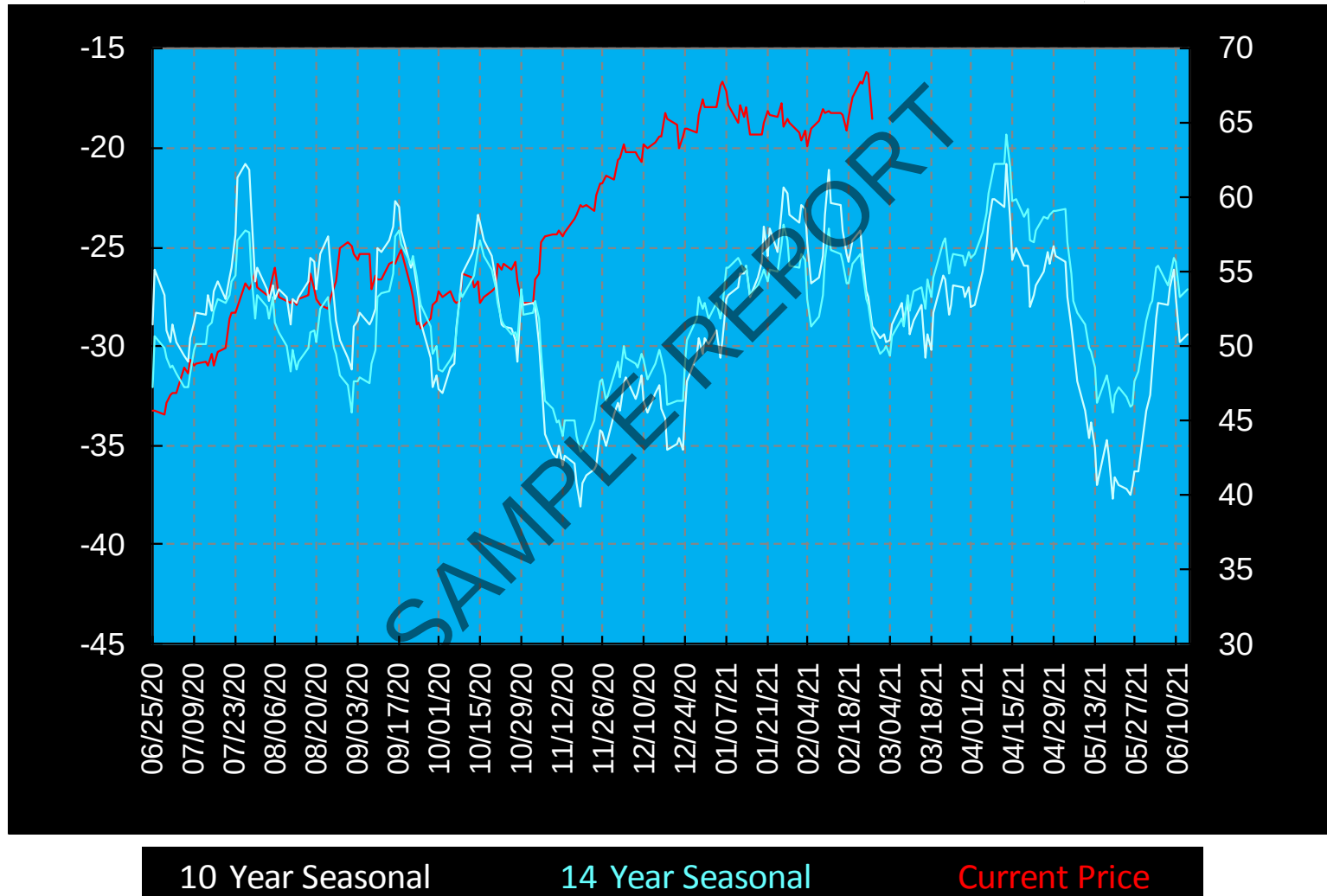
June 2021 Swiss Franc - US Dollar index
Correlation with 10 Year Seasonal -0.42
Correlation with 20 Year Seasonal 0.29



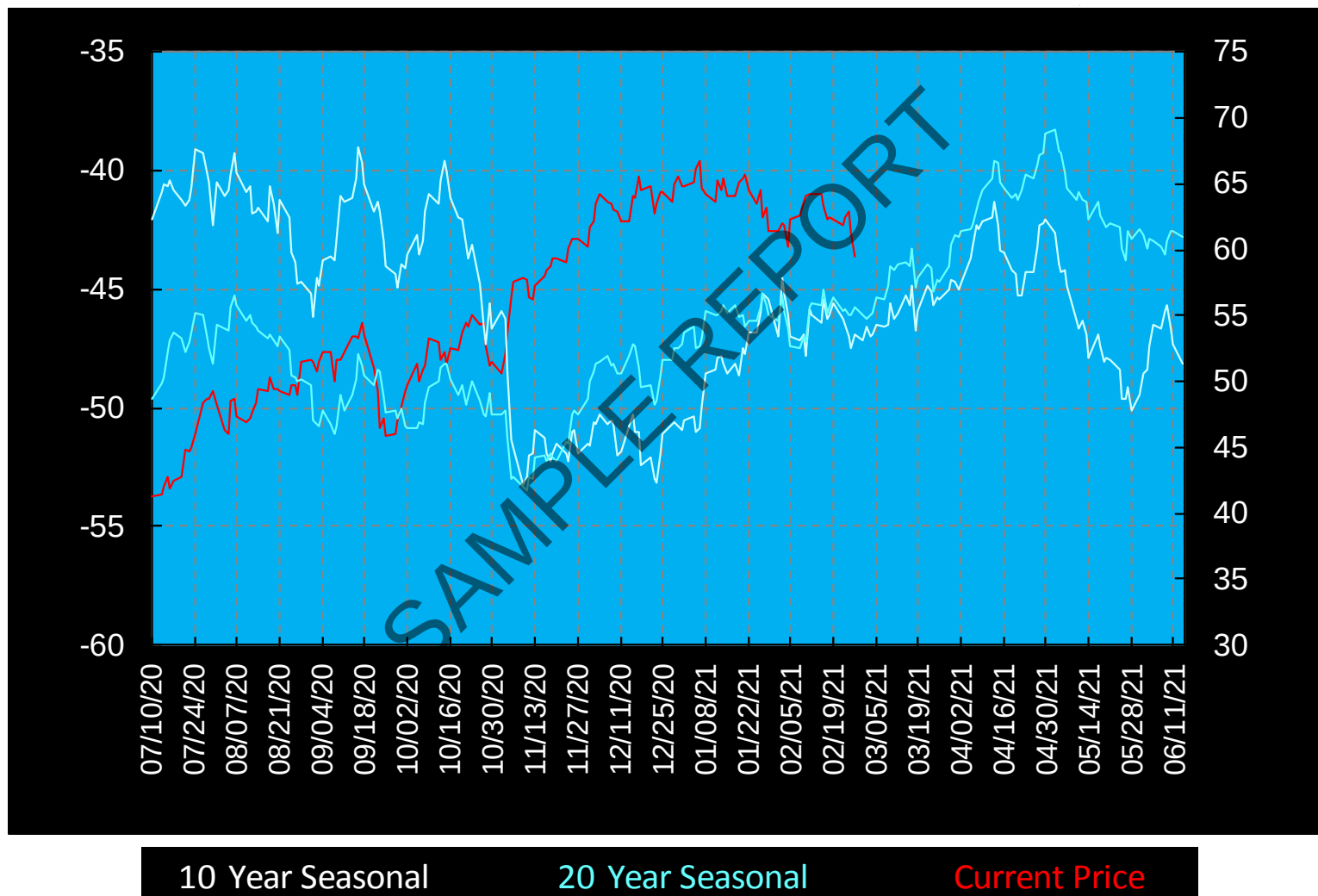
June 2021 New Zealand Dollar - US Dollar index

Correlation with 10 Year Seasonal -0.05

Correlation with 14 Year Seasonal 0.17



June 2021 Mexican Peso - US Dollar Index
Correlation with 10 Year Seasonal -0.77
Correlation with 20 Year Seasonal 0.21



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