

12:54 PM New York London Tokyo Dubai Perth
 Houston 01:54 PM 06:54 PM 02:54 AM 09:54 PM 01:54 AM

Analysis	z-score:		2.33				
Symbol	gbp/aud	eur/aud	gbp/usd	usd/cad	usd/chf	Totals	
Position	1.50	1.00	1.50	1.50	1.50	1.50	8.50
Position Value	150,000	100,000	150,000	150,000	150,000	150,000	850,000
Bid							
MMR	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$0.00
Weight	18%	12%	18%	18%	18%	18%	82%
Volatility	0.54%	0.69%	0.40%	0.45%	0.47%		0.214%
VaRv(\$)	\$1,888.93	\$2,417.17	\$1,409.82	\$1,558.39	\$1,628.04		\$4,233.37
VaR (%)	1.259%	1.611%	0.940%	1.039%	1.085%		0.498%

Weekly VaR \$30,527.28

Matrix	gbp/aud	eur/aud	gbp/usd	usd/cad	usd/chf
gbp/aud	1.000	0.771	0.342	0.590	(0.288)
eur/aud	0.771	1.000	(0.007)	0.728	(0.625)
gbp/usd	0.342	(0.007)	1.000	(0.240)	(0.268)
usd/cad	0.590	0.728	(0.240)	1.000	(0.314)
usd/chf	(0.288)	(0.625)	(0.268)	(0.314)	1.000

Average Correlation 0.255

12/13/2021	most recent workday							
Real-Time Ticker - Rate of Change from Previous Close								
aud	-118.97%	-111.77%	-125.76%		-402.49%	-111.68%	-177.41%	
cad			-6.21%		-275.20%		-47.40%	
chf	-14.81%		-30.81%		-303.65%		-68.48%	
eur					-261.33%		-41.84%	
gbp	-90.68%	-216.38%	-202.89%	-213.28%	-499.60%	-196.42%	-273.30%	
jpy								
nzd	-35.22%	-15.29%	-27.88%		-305.86%		-82.75%	
usd					-225.92%			
	AUD	CAD	CHF	EUR	GBP	JPY	NZD	USD
aud					90.68%			
cad	118.97%		14.81%		216.38%		35.22%	
chf	111.77%				202.89%		15.29%	
eur	125.76%	6.21%	30.81%		213.28%		27.88%	
gbp								
jpy	402.49%	275.20%	303.65%	261.33%	499.60%		305.86%	225.92%
nzd	111.68%				196.42%			
usd	177.41%	47.40%	68.48%	41.84%	273.30%		82.75%	

