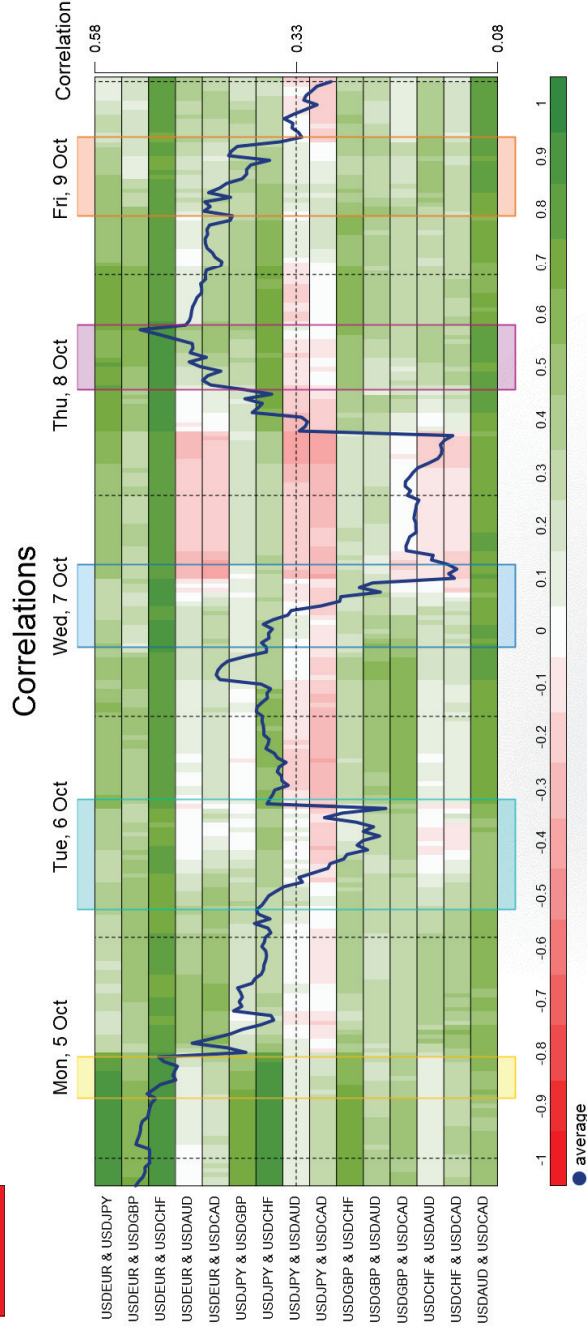




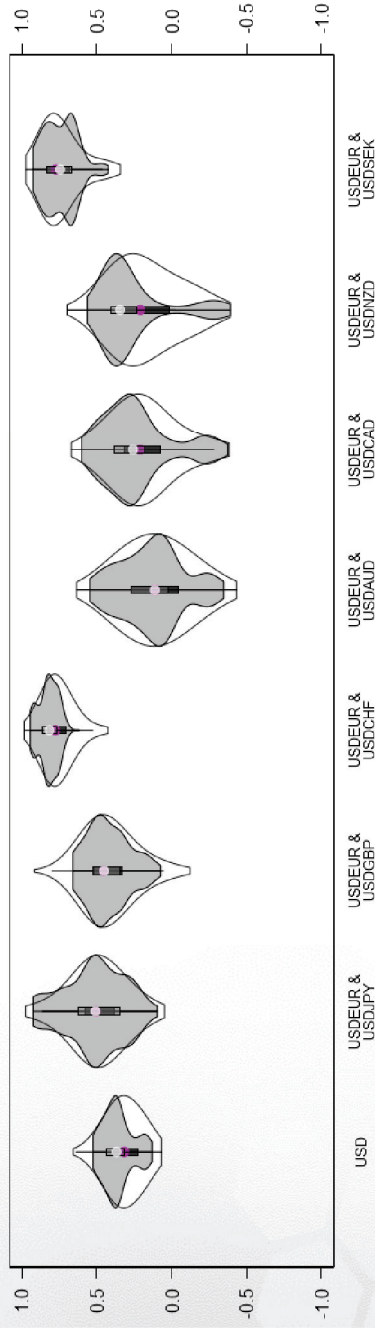
Currency Significance



After spiking on disappointing labor data at the end of the previous period, the dollar's correlation composite managed to hold above the feeble levels it was stuck on for several weeks, putting its average back over the significance threshold. Notable strengthening was also observed in the USD/EUR components, where almost all distributions thinned their lower tails and shifted up. The combinations with the commodity currencies' pairs went through the greatest changes, cutting down on the negative values that lately reigned over the bonds, and lifting their averages from zero to weakly positive numbers.

The dollar's composite opened the week by sliding down from the levels it jumped to on previous Friday, returning to its position of the weakest significance measure. Nevertheless, the gauge managed to spend most of the period above the significance threshold, helped by spikes in the correlations between the Greenback's pairs. First such spike was caused by the dollar's dip on Tuesday, and cut short the composite's initial decline. On Wednesday, the measure tumbled to its period's low, as the Pacific currencies gained strength against their peers and brought some red into the dollar's correlations. The gauge climbed out of the pit with its second spike on early Thursday, helped by the dollar's uptick, and got above 0.5 by the time of the FOMC release.

Correlations (5 vs 20 days)



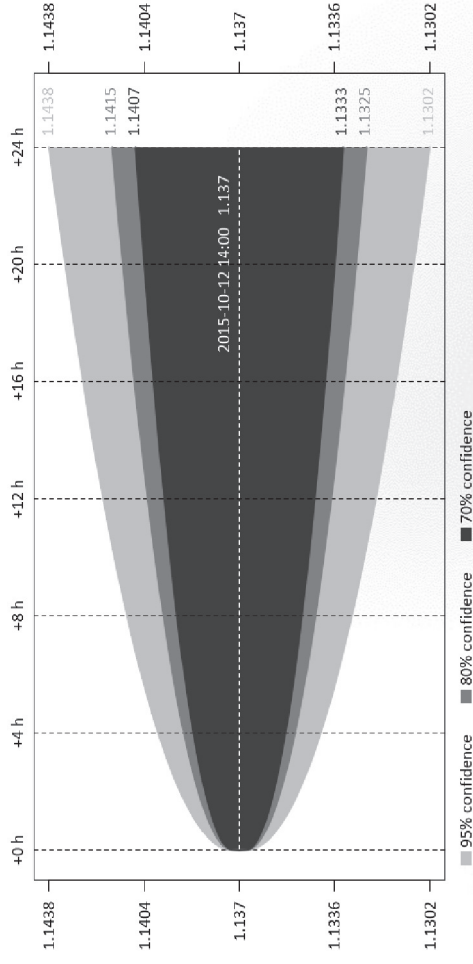
Mean Correlation Coefficient (with USDEUR)

Days	USD	USDJPY	USDGBP	USDCHF	USDAUD	USDCAD	USDNZD	USDSEK
5	0.36	0.51	0.42	0.82	0.13	0.23	0.27	0.74
20	0.31	0.49	0.41	0.76	0.1	0.18	0.17	0.74
130	0.44	0.48	0.52	0.74	0.4	0.39	0.41	0.77
250	0.45	0.44	0.56	0.72	0.46	0.4	0.47	0.72

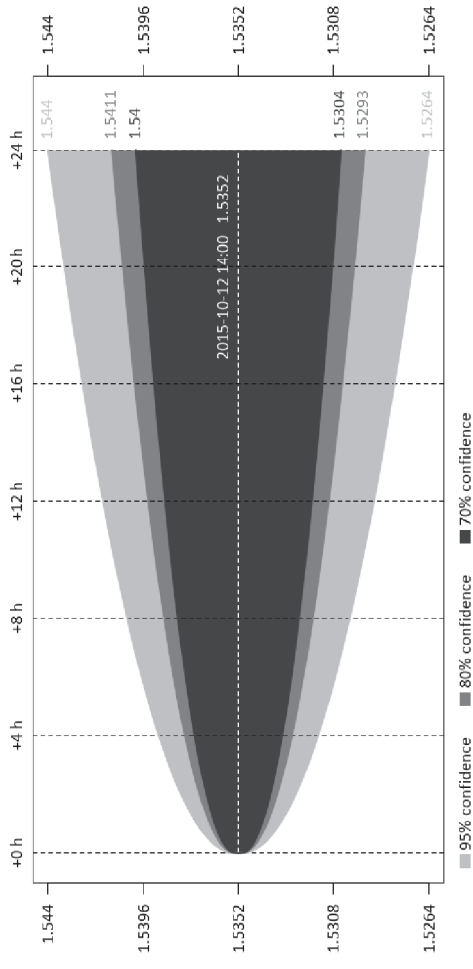
Confidence Intervals for Next 24 Hours

Monday, October 12, 2015
14:30 GMT

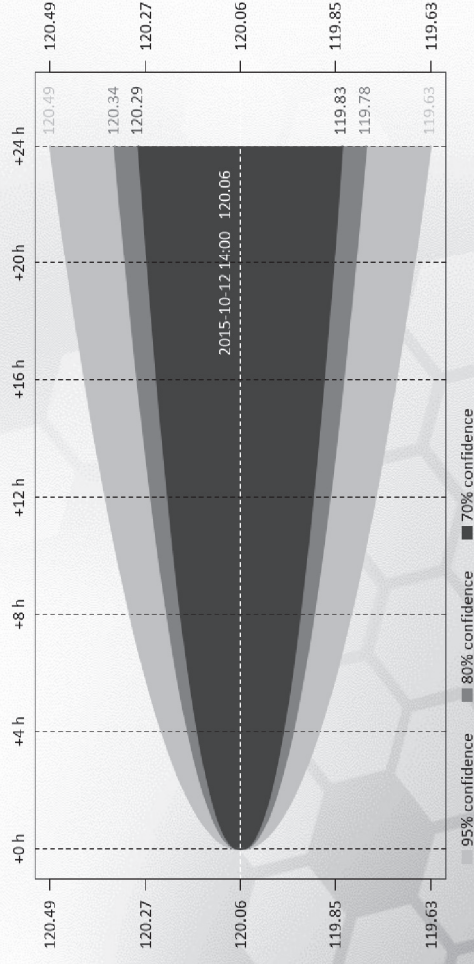
EURUSD Potential Rates



GBPUSD Potential Rates



USDJPY Potential Rates



USDCHF Potential Rates

