

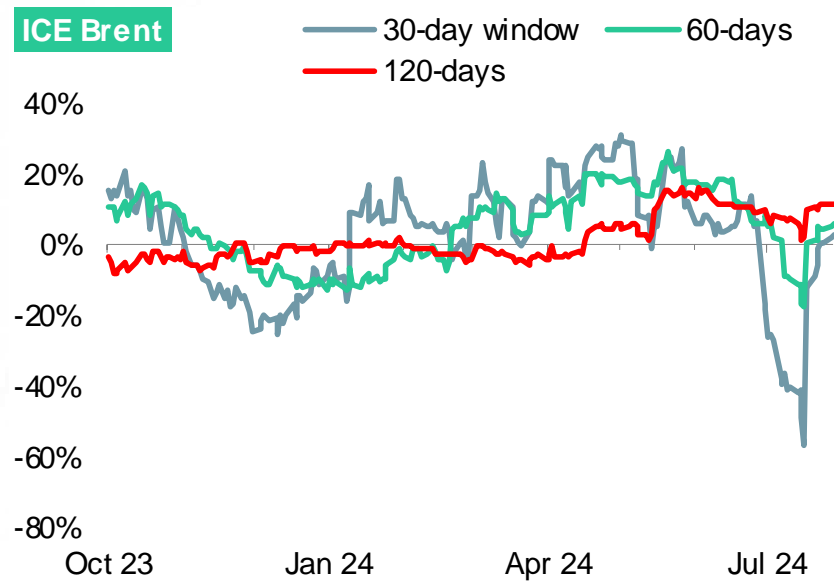
## Energy Futures Correlations\*

Tuesday, 13 August 2024

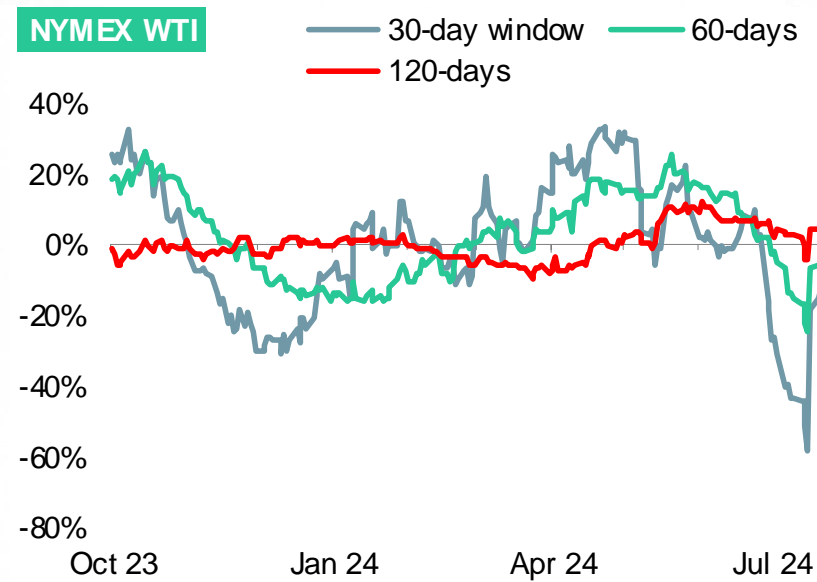


Fig.1 – Energy correlation in daily returns, Energy futures vs DXY Index

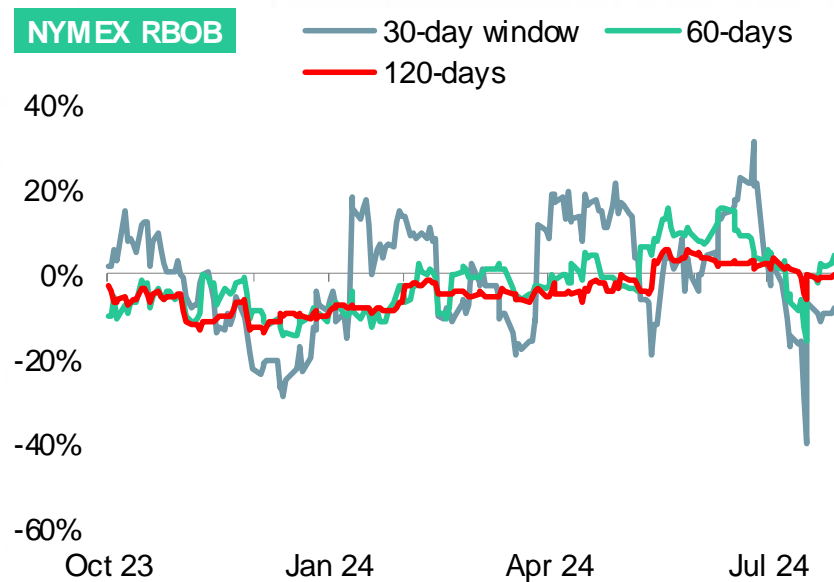
### DXY vs. ICE Brent Mth1



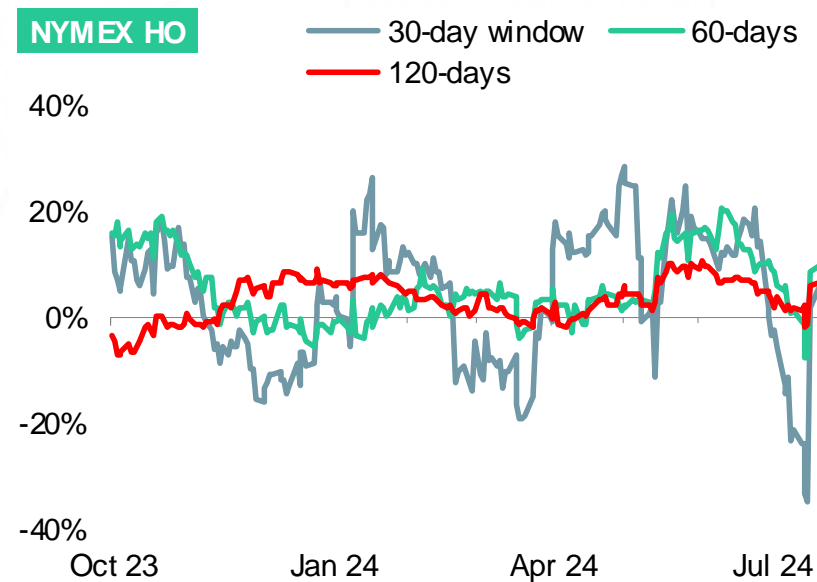
### DXY vs. NYMEX WTI Mth1



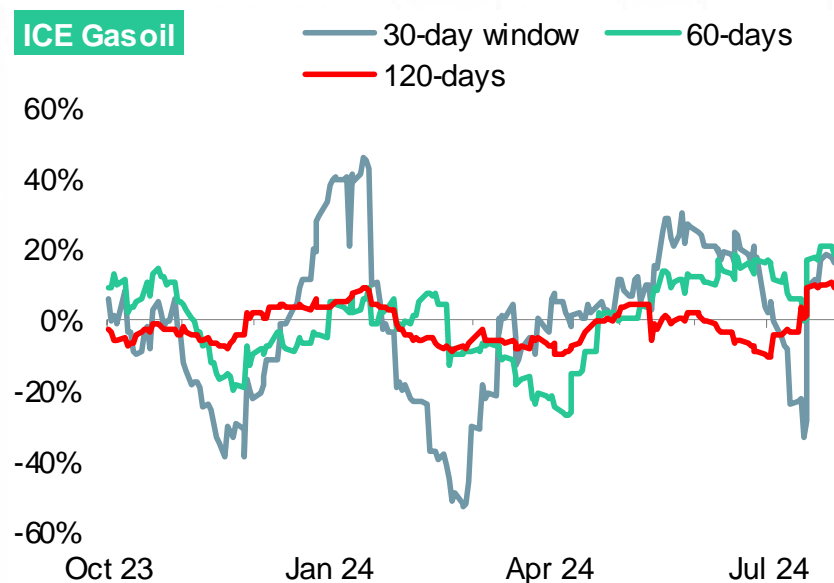
### DXY vs. NYMEX RBOB Mth1



### DXY vs. NYMEX HO Mth1



### DXY vs. ICE Gasoil Mth1



### DXY vs. NYMEX HH Mth1

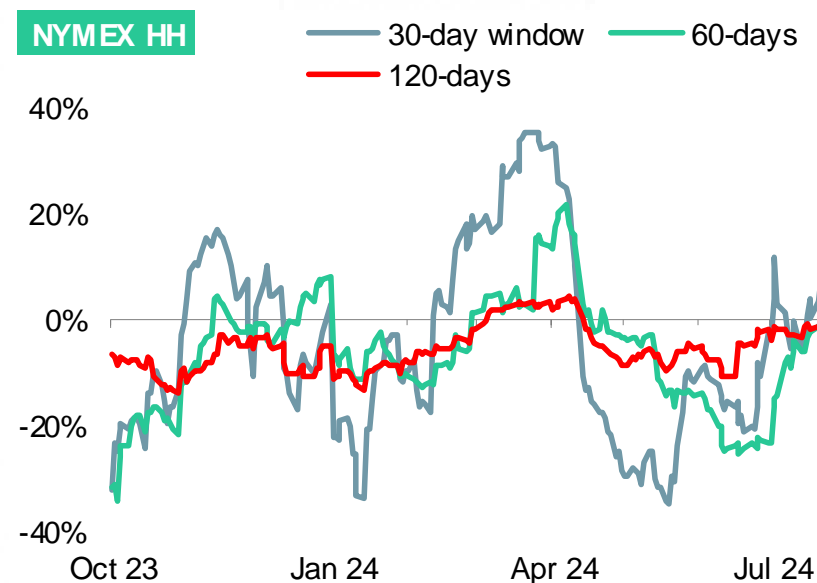
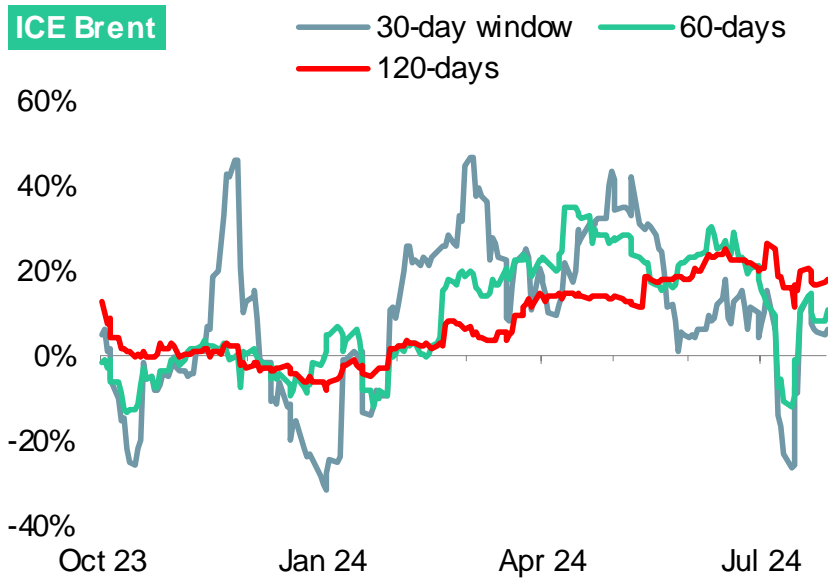
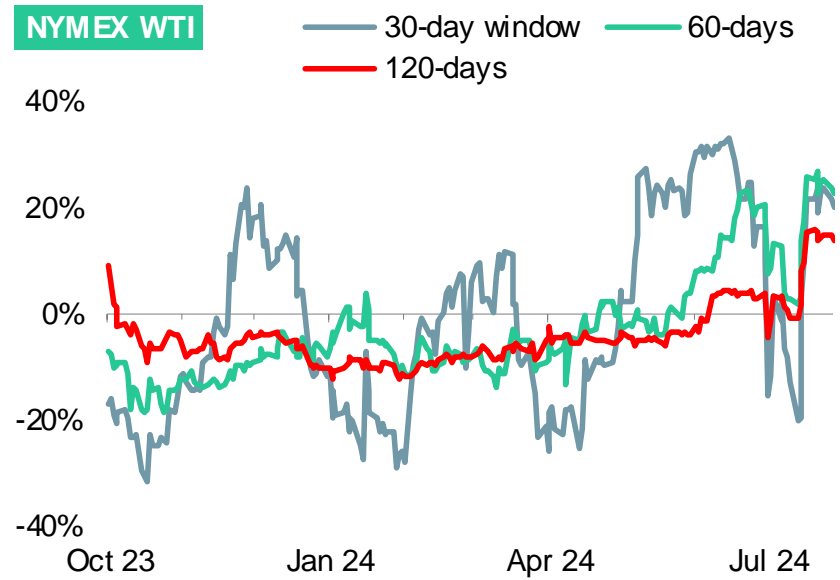


Fig.2 – Energy correlation in daily returns, Energy futures vs S&P 500 Index

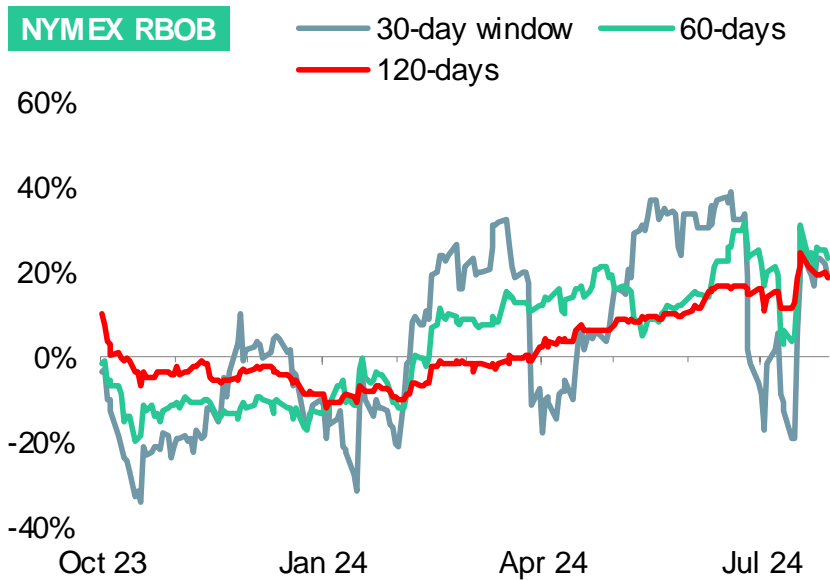
### SPX vs. ICE Brent Mth1



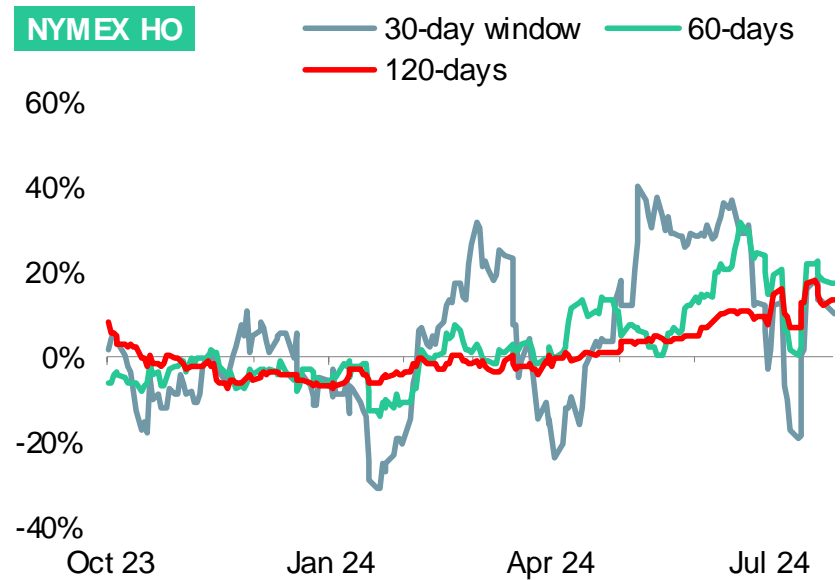
### SPX vs. NYMEX WTI Mth1



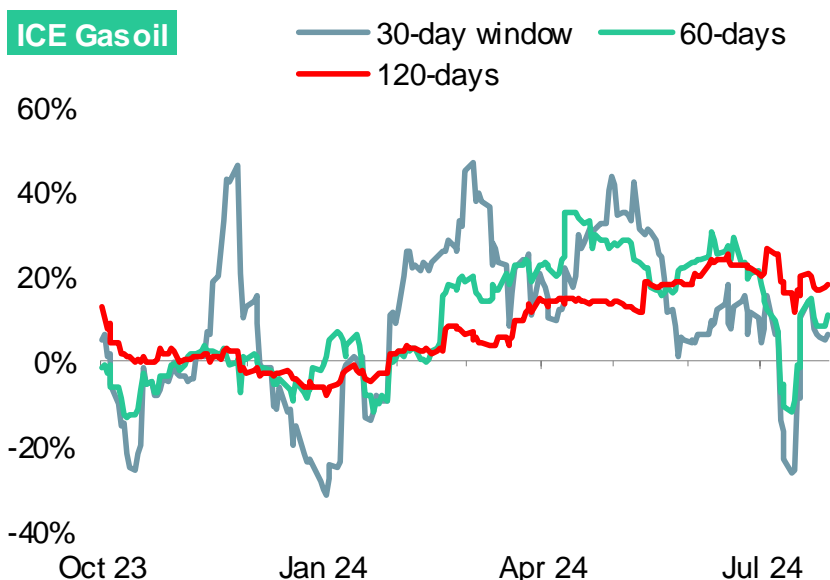
### SPX vs. NYMEX RBOB Mth1



### SPX vs. NYMEX HO Mth1



### SPX vs. ICE Gasoil Mth1



### SPX vs. NYMEX HH Mth1

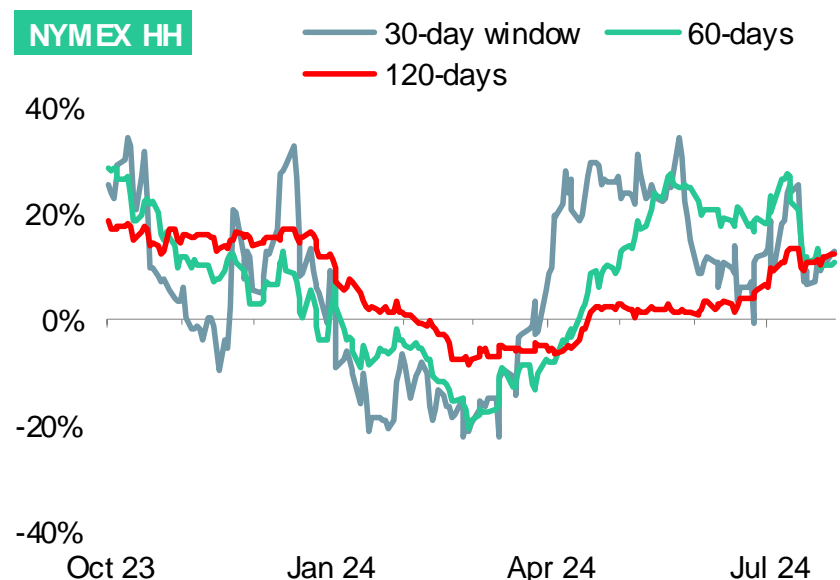


Fig.3 – Correlation tables, Energy futures vs DXY

Correlation Window			Correlation Window			Correlation Window		
ICE Brent	30 days	120 days	NYMEX WTI	30 days	120 days	NYMEX RBOB	30 days	120 days
13/08/2024	3%	12%	13/08/2024	-5%	6%	13/08/2024	-8%	0%
Prev. 30 days	5%	11%	Prev. 30 days	2%	7%	Prev. 30 days	17%	3%
Prev. 120 days	6%	-1%	Prev. 120 days	1%	-2%	Prev. 120 days	8%	-2%
Prev. 260 days	-20%	-23%	Prev. 260 days	-20%	-24%	Prev. 260 days	-16%	-12%

Correlation Window			Correlation Window			Correlation Window		
NYMEX HO	30 days	120 days	ICE Gasoil	30 days	120 days	NYMEX HH	30 days	120 days
13/08/2024	7%	7%	13/08/2024	15%	9%	13/08/2024	21%	0%
Prev. 30 days	14%	7%	Prev. 30 days	24%	-6%	Prev. 30 days	-20%	-5%
Prev. 120 days	8%	3%	Prev. 120 days	-38%	-6%	Prev. 120 days	5%	-5%
Prev. 260 days	-1%	-23%	Prev. 260 days	-4%	-25%	Prev. 260 days	4%	13%

Fig.4 – Correlation tables, Energy futures vs 500

Correlation Window			Correlation Window			Correlation Window		
ICE Brent	30 days	120 days	NYMEX WTI	30 days	120 days	NYMEX RBOB	30 days	120 days
13/08/2024	6%	18%	13/08/2024	20%	13%	13/08/2024	19%	19%
Prev. 30 days	9%	24%	Prev. 30 days	29%	4%	Prev. 30 days	36%	17%
Prev. 120 days	22%	3%	Prev. 120 days	-4%	-9%	Prev. 120 days	11%	-6%
Prev. 260 days	9%	18%	Prev. 260 days	24%	23%	Prev. 260 days	23%	20%

Correlation Window			Correlation Window			Correlation Window		
NYMEX HO	30 days	120 days	ICE Gasoil	30 days	120 days	NYMEX HH	30 days	120 days
13/08/2024	10%	13%	13/08/2024	6%	18%	13/08/2024	13%	12%
Prev. 30 days	34%	11%	Prev. 30 days	9%	24%	Prev. 30 days	14%	1%
Prev. 120 days	4%	-1%	Prev. 120 days	22%	3%	Prev. 120 days	-19%	-2%
Prev. 260 days	-2%	13%	Prev. 260 days	9%	18%	Prev. 260 days	29%	25%

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