

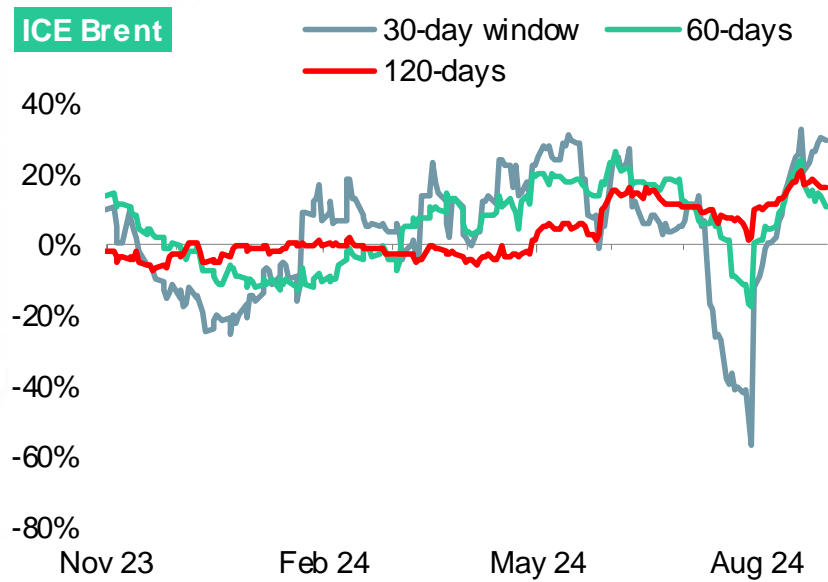
## Energy Futures Correlations\*

Monday, 02 September 2024

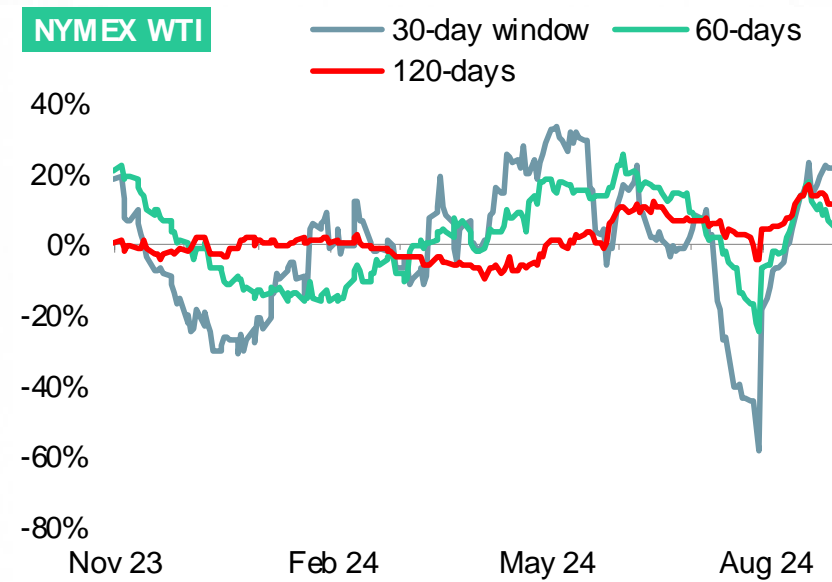


Fig.1 – Energy correlation in daily returns, Energy futures vs DXY Index

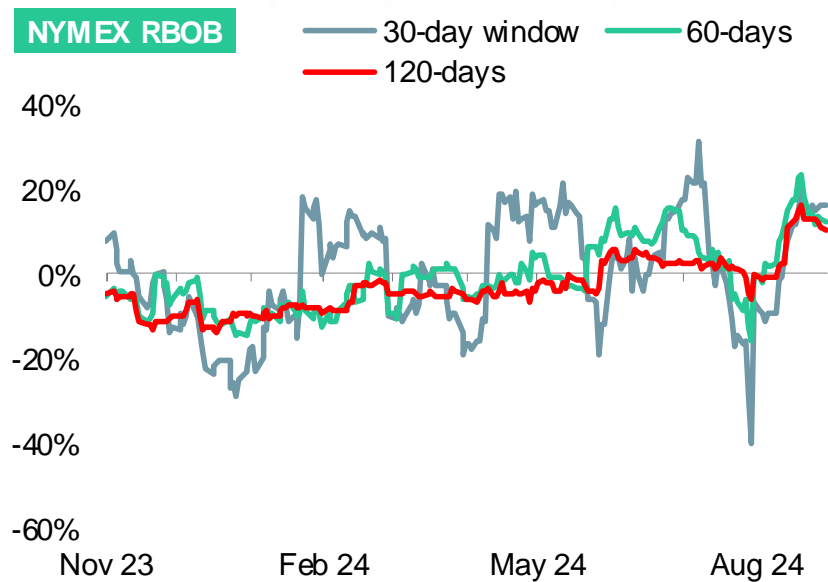
### DXY vs. ICE Brent Mth1



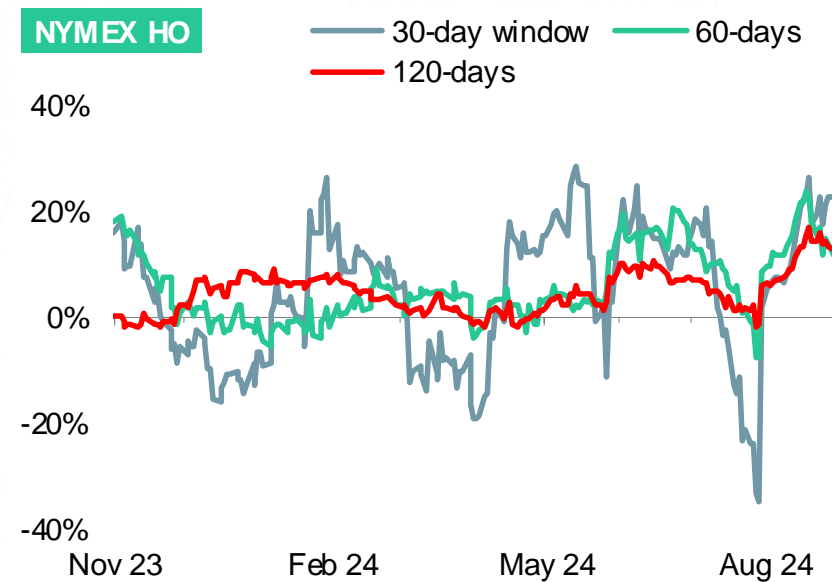
### DXY vs. NYMEX WTI Mth1



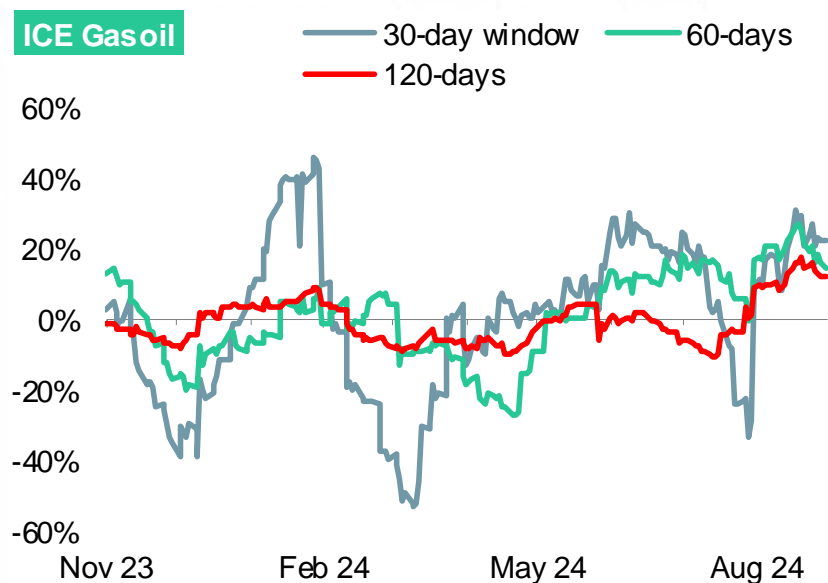
### DXY vs. NYMEX RBOB Mth1



### DXY vs. NYMEX HO Mth1



### DXY vs. ICE Gasoil Mth1



### DXY vs. NYMEX HH Mth1

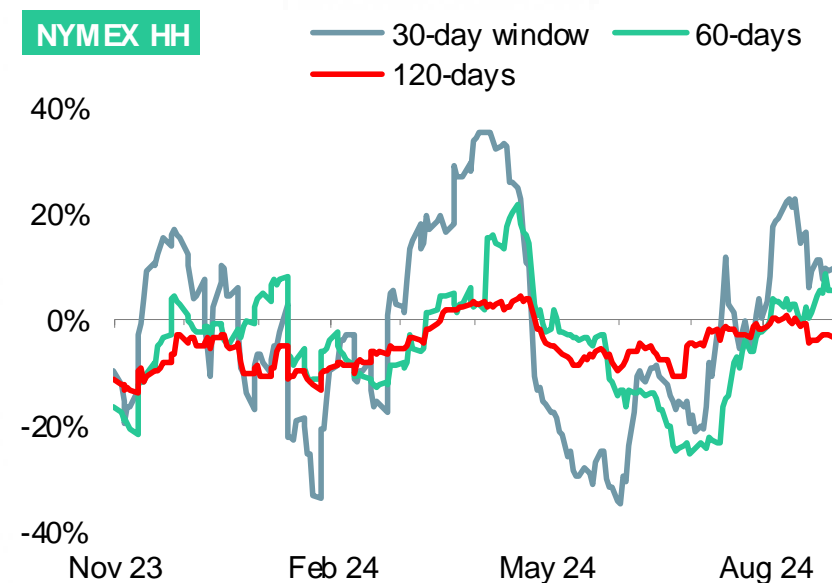
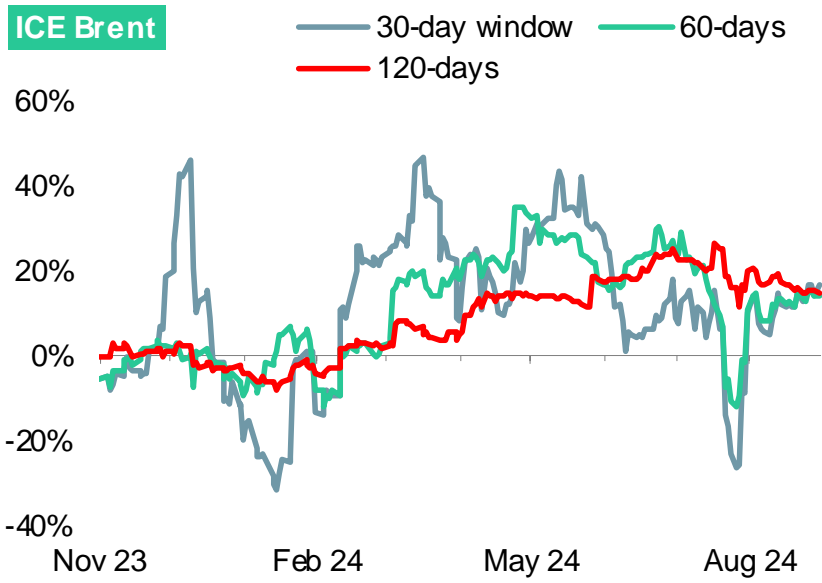
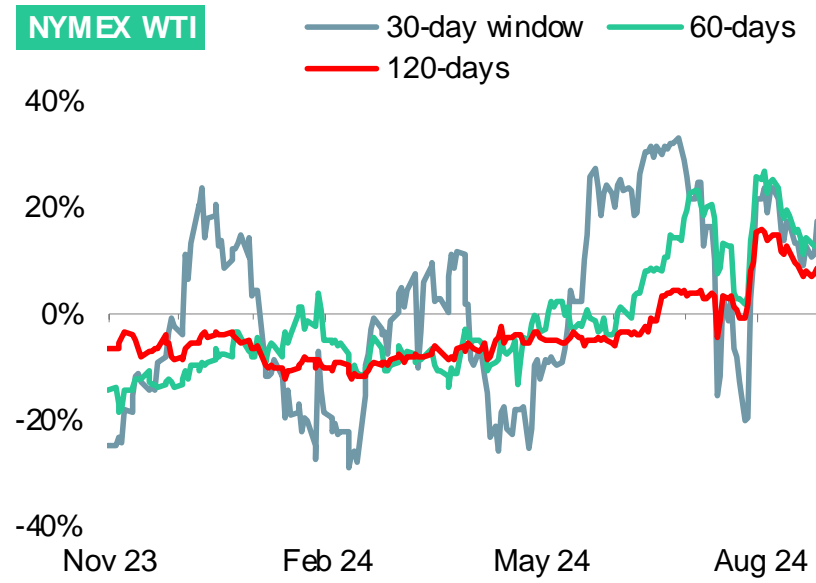


Fig.2 – Energy correlation in daily returns, Energy futures vs S&P 500 Index

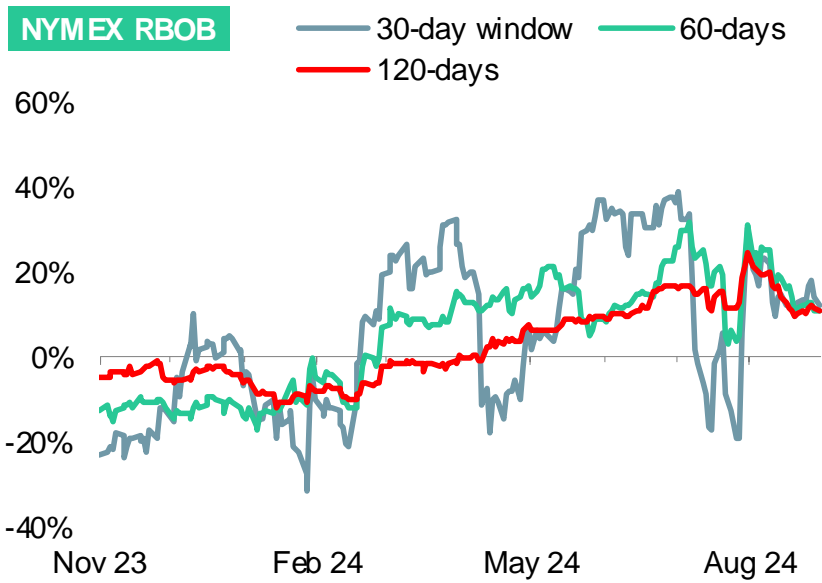
### SPX vs. ICE Brent Mth1



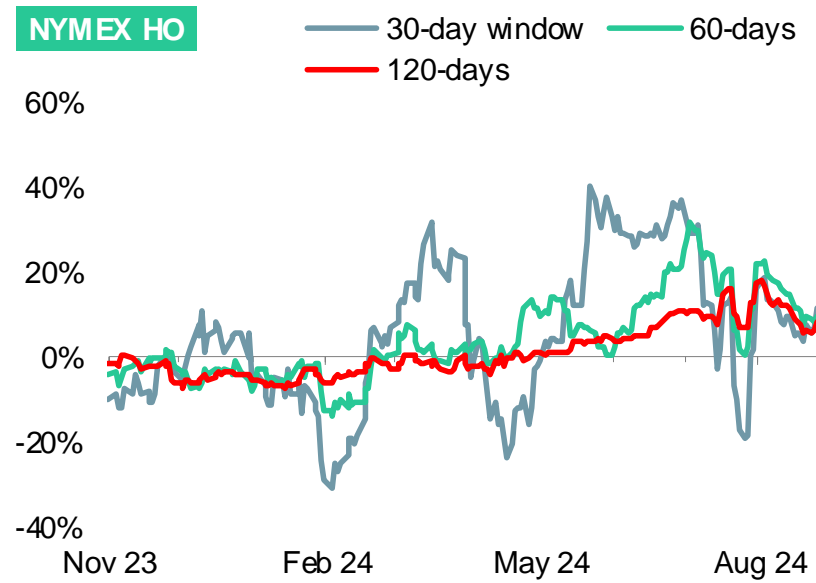
### SPX vs. NYMEX WTI Mth1



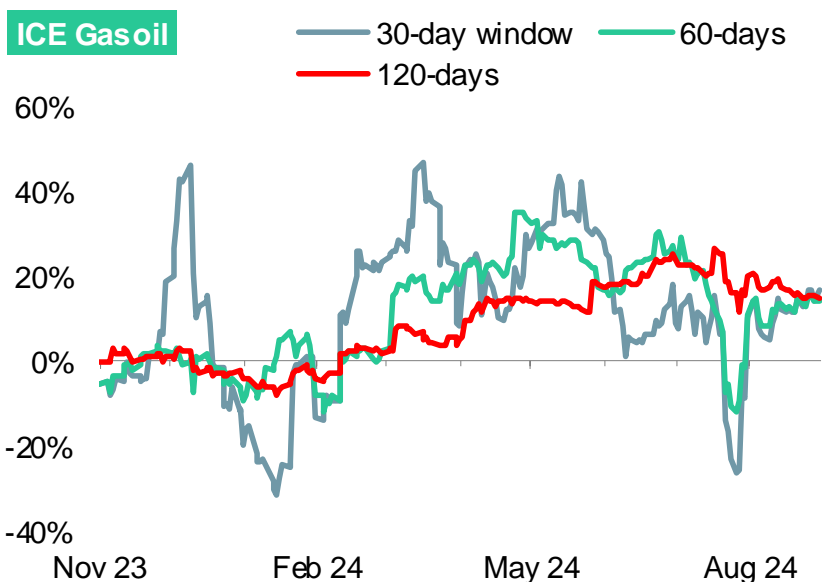
### SPX vs. NYMEX RBOB Mth1



### SPX vs. NYMEX HO Mth1



### SPX vs. ICE Gasoil Mth1



### SPX vs. NYMEX HH Mth1

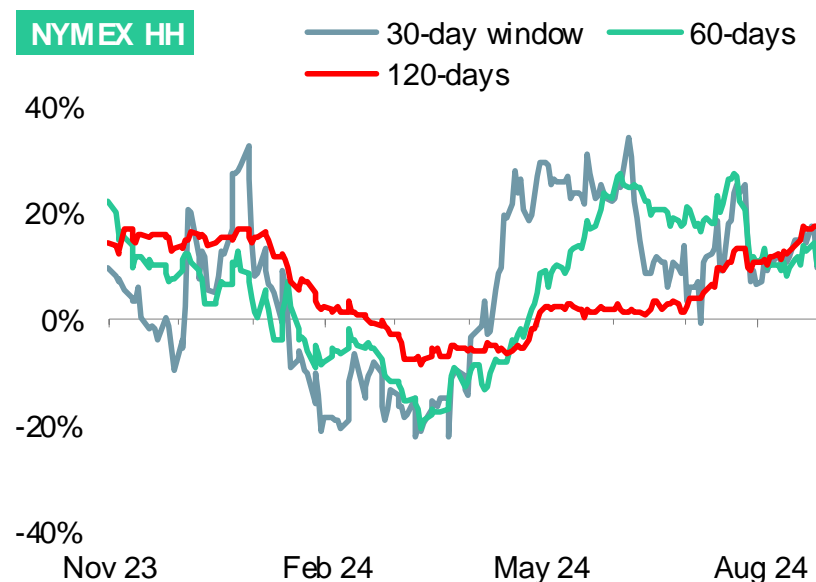


Fig.3 – Correlation tables, Energy futures vs DXY

Correlation Window			Correlation Window			Correlation Window		
ICE Brent	30 days	120 days	NYMEX WTI	30 days	120 days	NYMEX RBOB	30 days	120 days
02/09/2024	29%	16%	02/09/2024	21%	11%	02/09/2024	16%	11%
Prev. 30 days	-39%	7%	Prev. 30 days	-40%	3%	Prev. 30 days	-6%	1%
Prev. 120 days	16%	0%	Prev. 120 days	11%	-4%	Prev. 120 days	-3%	-4%
Prev. 260 days	7%	-17%	Prev. 260 days	13%	-17%	Prev. 260 days	-22%	-9%

Correlation Window			Correlation Window			Correlation Window		
NYMEX HO	30 days	120 days	ICE Gasoil	30 days	120 days	NYMEX HH	30 days	120 days
02/09/2024	23%	13%	02/09/2024	22%	12%	02/09/2024	9%	-3%
Prev. 30 days	-14%	1%	Prev. 30 days	-8%	-4%	Prev. 30 days	-3%	-3%
Prev. 120 days	-12%	4%	Prev. 120 days	-30%	-4%	Prev. 120 days	19%	-1%
Prev. 260 days	22%	-8%	Prev. 260 days	15%	-9%	Prev. 260 days	-36%	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
02/09/2024	16%	15%	02/09/2024	11%	6%	02/09/2024	12%	11%
Prev. 30 days	7%	25%	Prev. 30 days	3%	3%	Prev. 30 days	5%	15%
Prev. 120 days	47%	5%	Prev. 120 days	10%	-7%	Prev. 120 days	23%	-4%
Prev. 260 days	-12%	10%	Prev. 260 days	5%	17%	Prev. 260 days	1%	10%

Correlation Window			Correlation Window			Correlation Window		
NYMEX HO	30 days	120 days	ICE Gasoil	30 days	120 days	NYMEX HH	30 days	120 days
02/09/2024	5%	7%	02/09/2024	16%	15%	02/09/2024	7%	16%
Prev. 30 days	14%	16%	Prev. 30 days	7%	25%	Prev. 30 days	18%	11%
Prev. 120 days	30%	-2%	Prev. 120 days	47%	5%	Prev. 120 days	-16%	-6%
Prev. 260 days	-21%	5%	Prev. 260 days	-12%	10%	Prev. 260 days	33%	23%

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