Correlations-Equity Indices-Flat Price

June 2021 Futures

26-Feb-2021 Closing Prices

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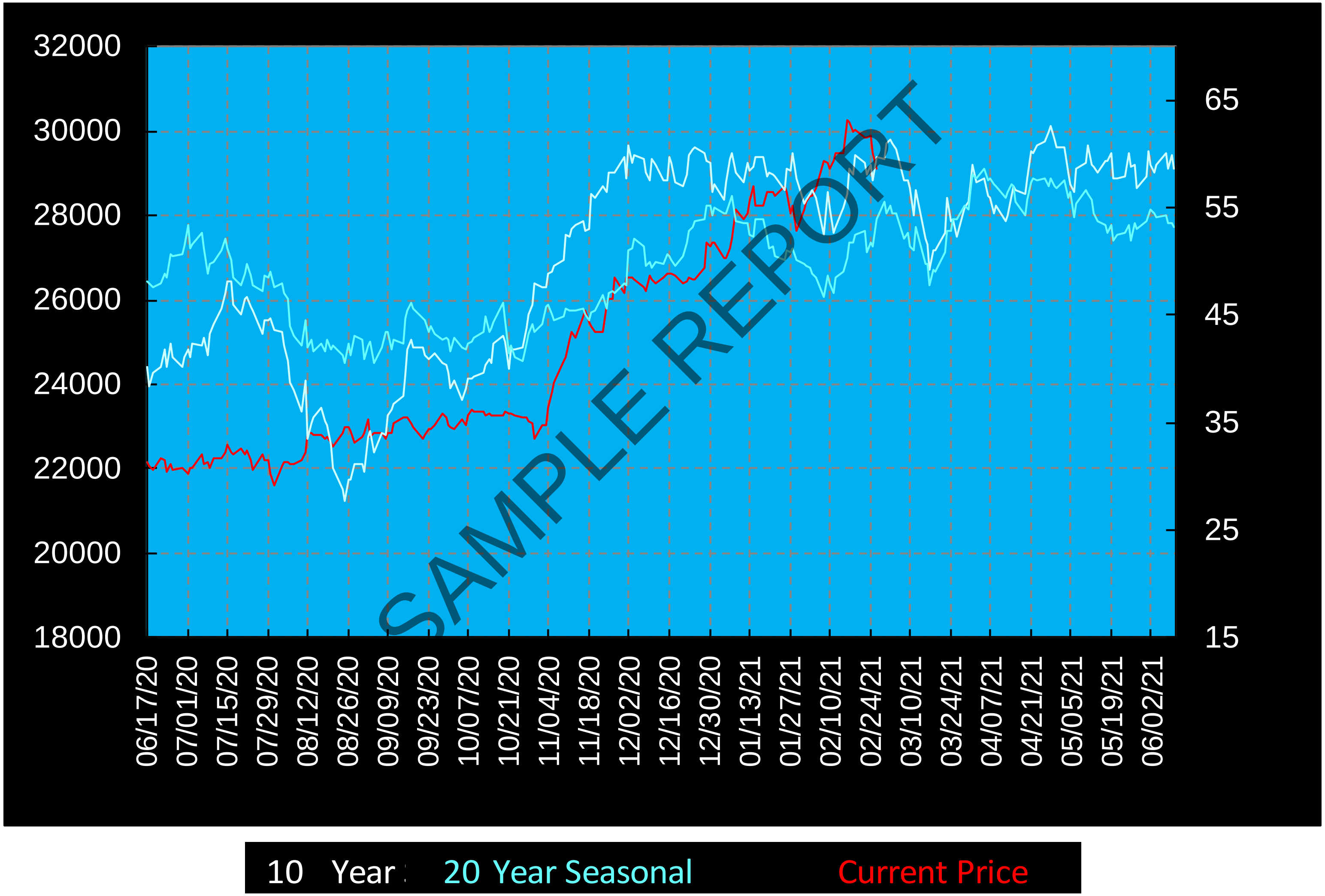
Summary

				Correlation to Analog Year	Correlation to 10 Year Seasonal	Correlation to 20 Year Seasonal
			Analog Year			
June	2021	NIKKEI 225	2013	**0.95**	0.83	0.58
June	2021	SPI 200	2006	0.46	0.69	0.84
June	2021	TSX 60	2017	**0.94**	0.81	0.89
June	2021	DJIA	2004	**0.92**	0.85	0.89
June	2021	DAX	2006	0.88	0.71	0.74
June	2021	SMI	2006	0.84	0.71	0.77
June	2021	FTSE 100	1996	0.82	0.62	0.62
June	2021	CAC 40	2000	**0.91**	0.61	0.75
June	2021	EUROSTOXX50	2000	**0.91**	0.66	0.74
June	2021	NASDAQ 100	2010	**0.93**	0.86	0.72
June	2021	S&P 500	1996	**0.91**	0.84	0.83
June	2021	RUSSELL 2K	2011	**0.93**	0.83	0.74

June 2021 Nikkei 225

Correlation with 10 Year Seasonal 0.83

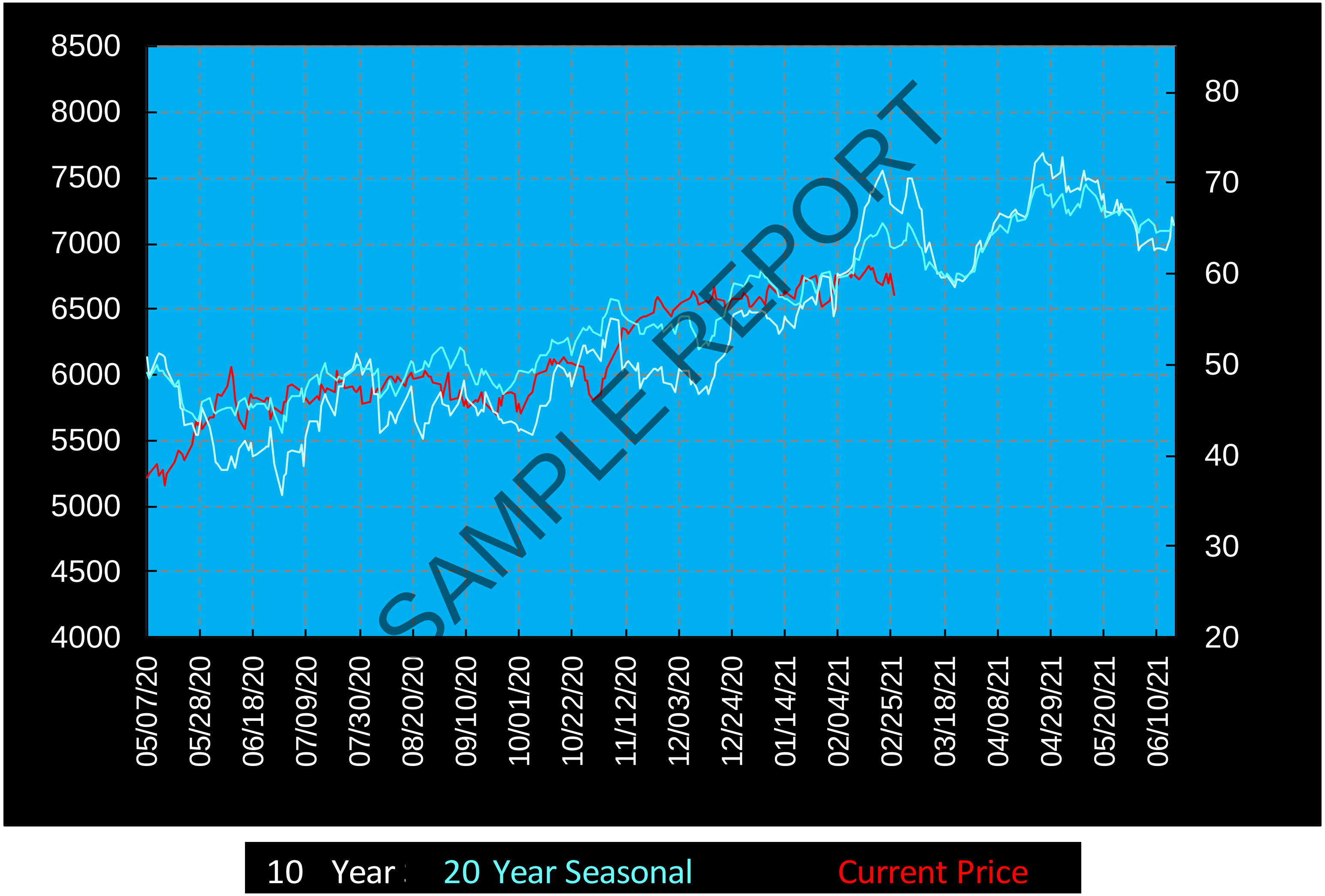
Correlation with 20 Year Seasonal 0.58



June 2021 Australian SPI 200

Correlation with 10 Year Seasonal 0.69

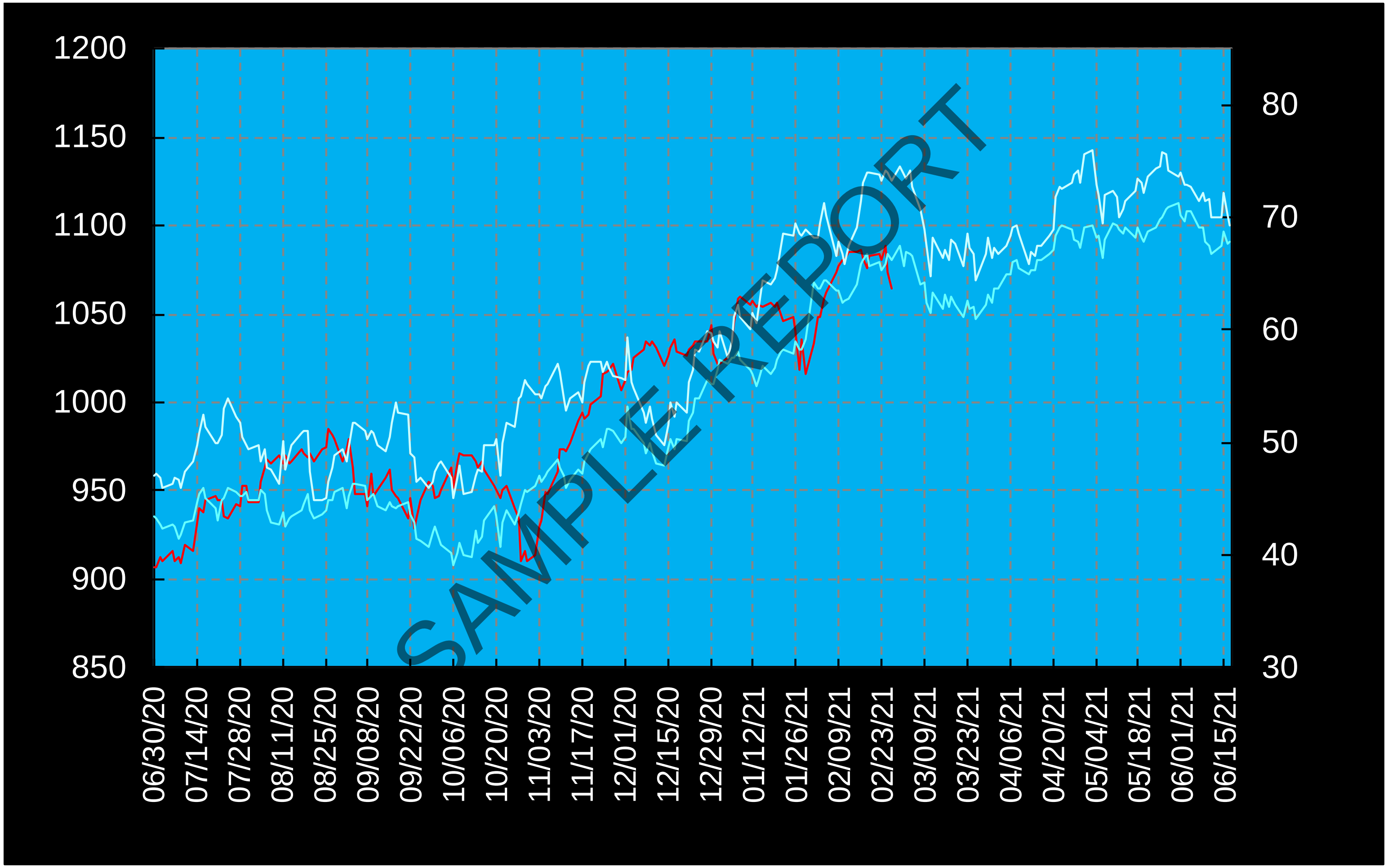
Correlation with 20 Year Seasonal 0.84



June 2021 Canadian S&P TSX 60

Correlation with 10 Year Seasonal 0.81

Correlation with 20 Year Seasonal 0.89

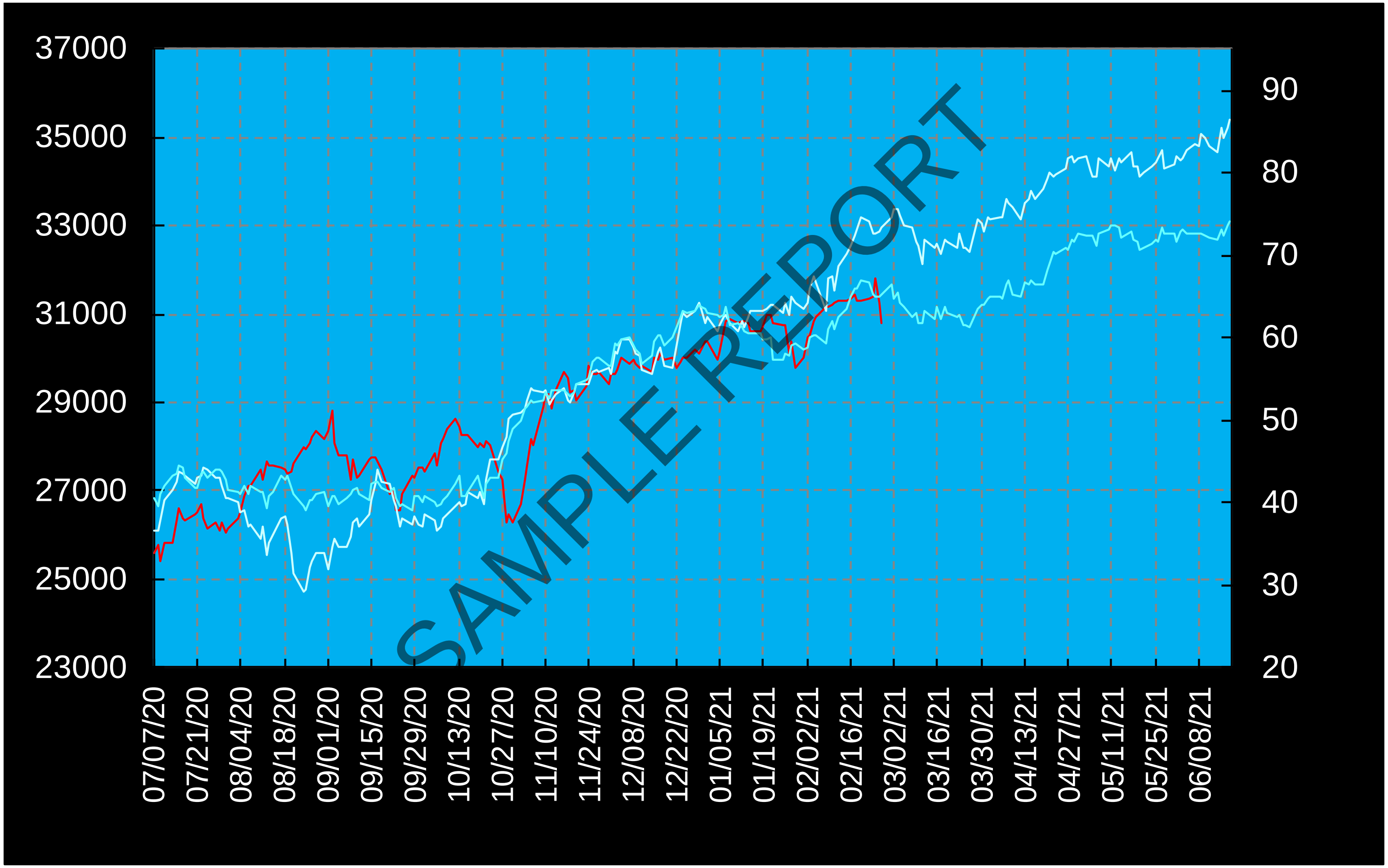


10 Year 20 Year Seasonal Current Price

June 2021 E-Mini Dow Jones

Correlation with 10 Year Seasonal 0.85

Correlation with 20 Year Seasonal 0.89

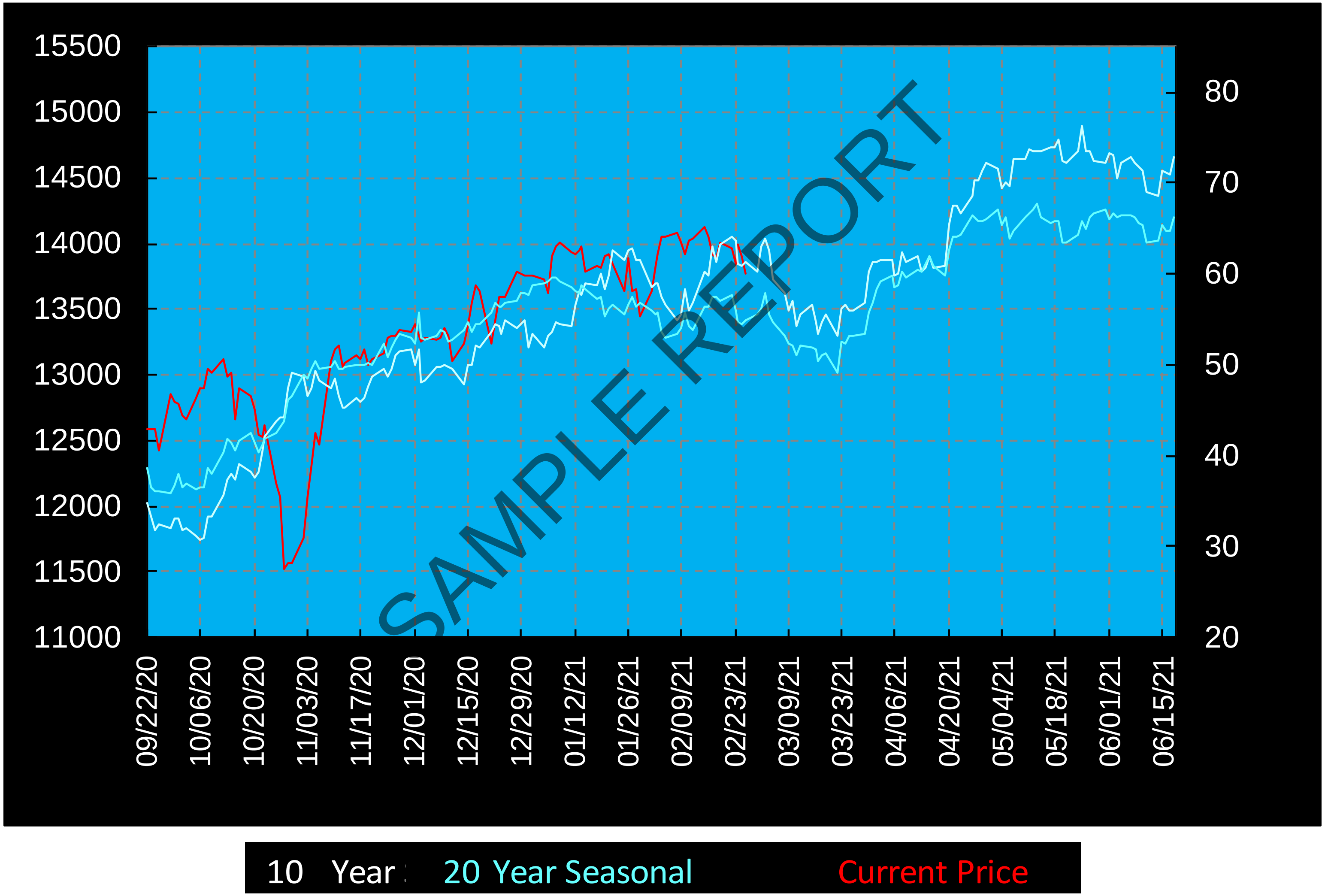


10 Year Seasonal 20 Year Seasonal Current Price

June 2021 German DAX

Correlation with 10 Year Seasonal 0.71

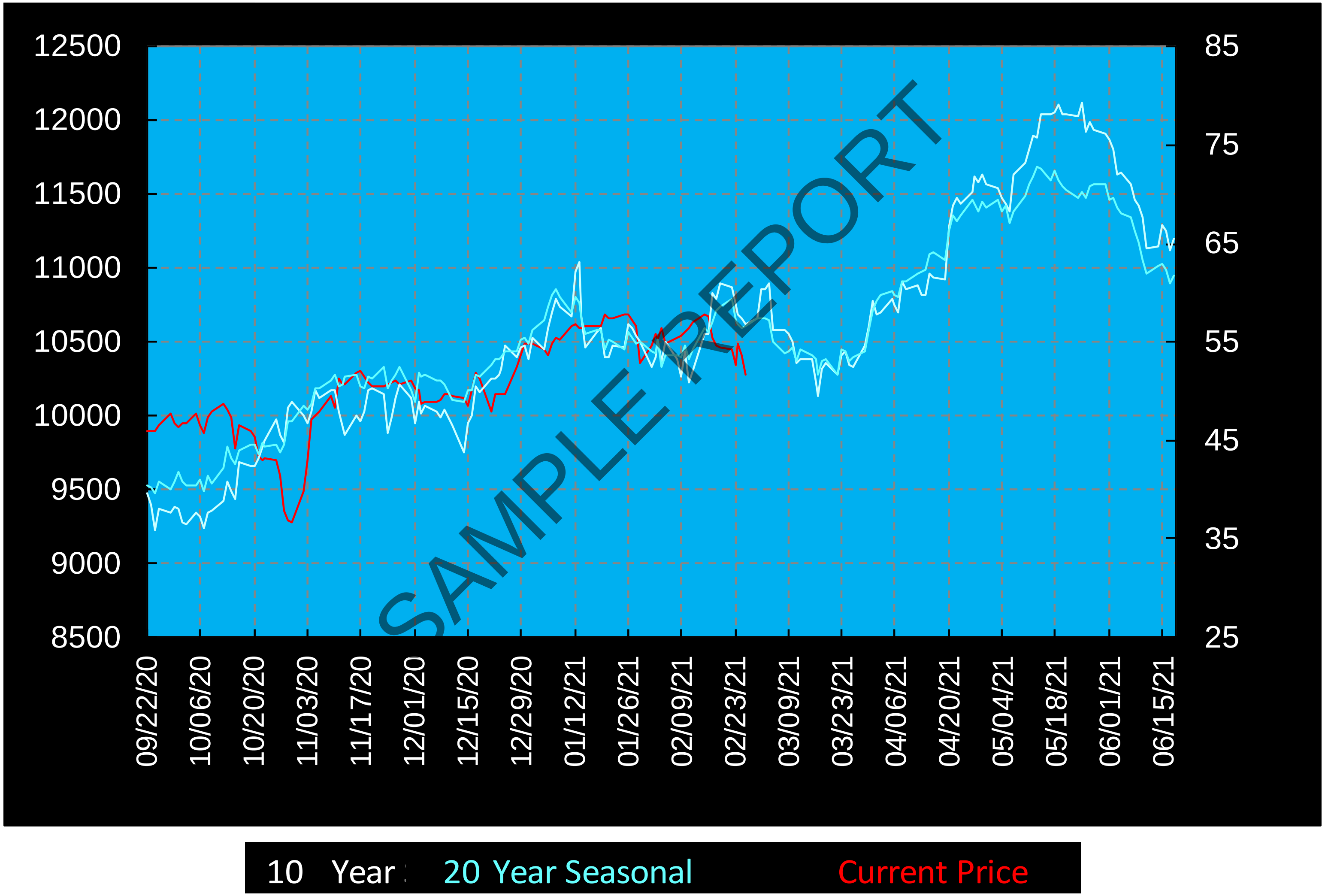
Correlation with 20 Year Seasonal 0.74



June 2021 Swiss Market Index

Correlation with 10 Year Seasonal 0.71

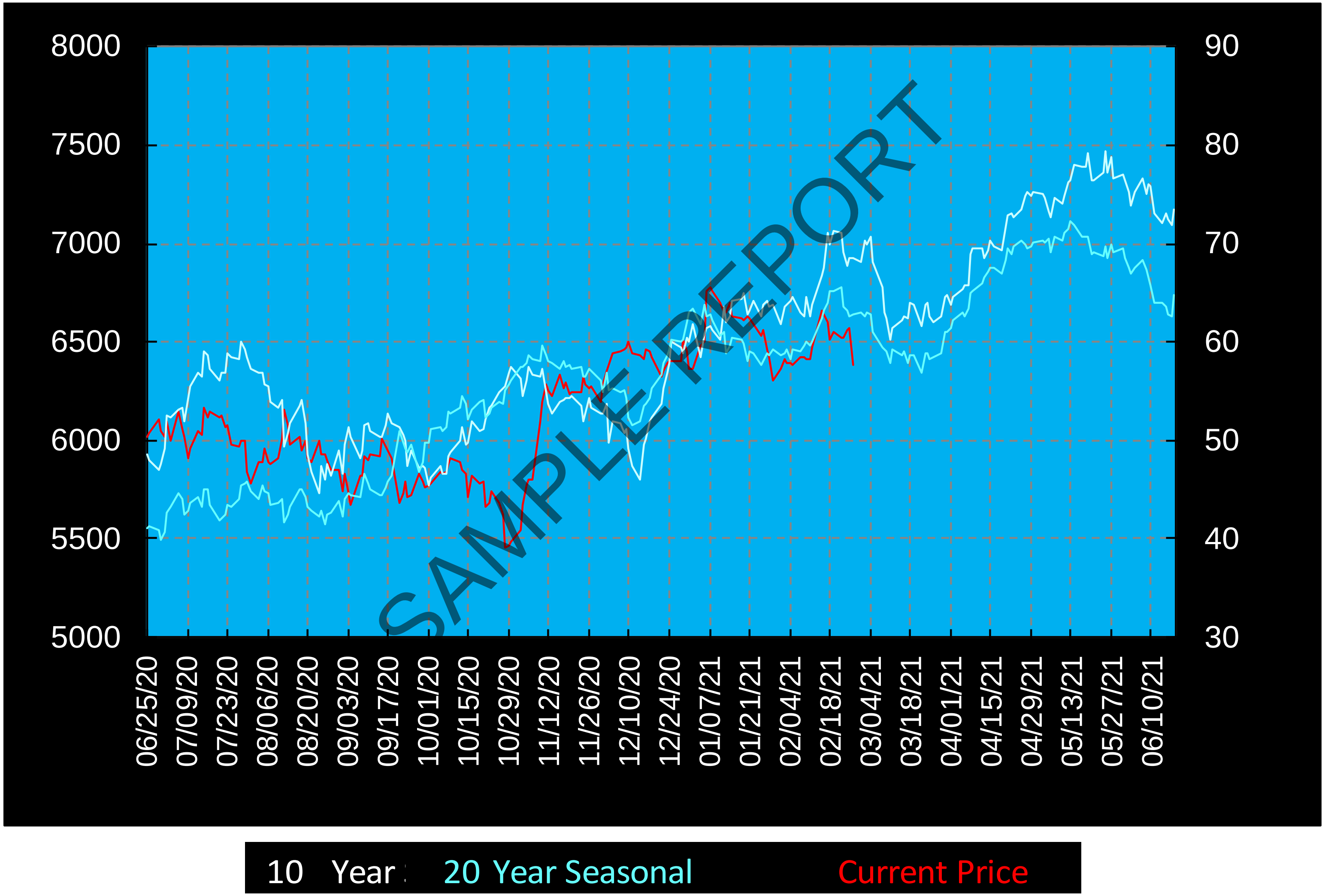
Correlation with 20 Year Seasonal 0.77



June 2021 UK FTSE 100 Index

Correlation with 10 Year Seasonal 0.62

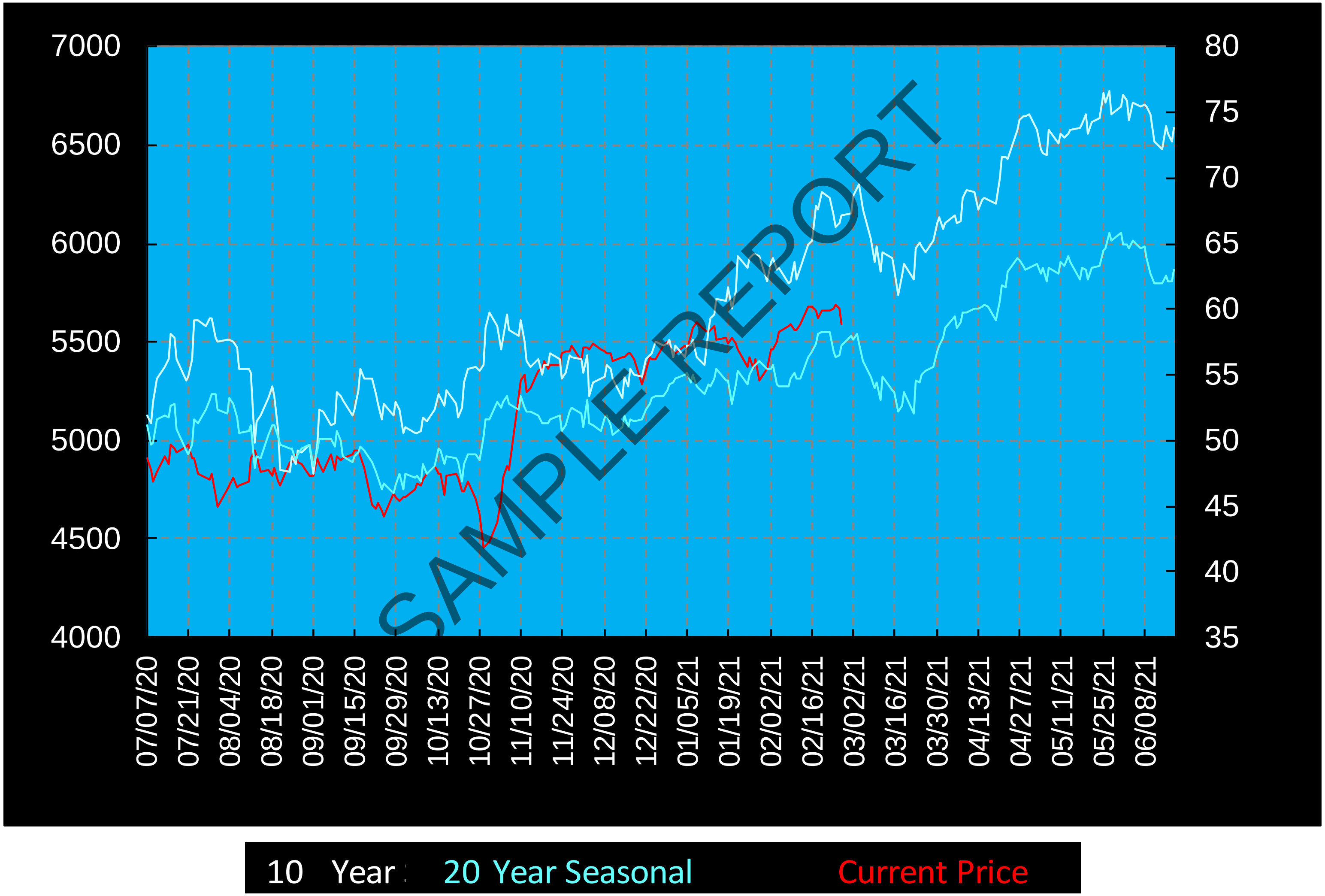
Correlation with 20 Year Seasonal 0.62



June 2021 French CAC-40 Index

Correlation with 10 Year Seasonal 0.61

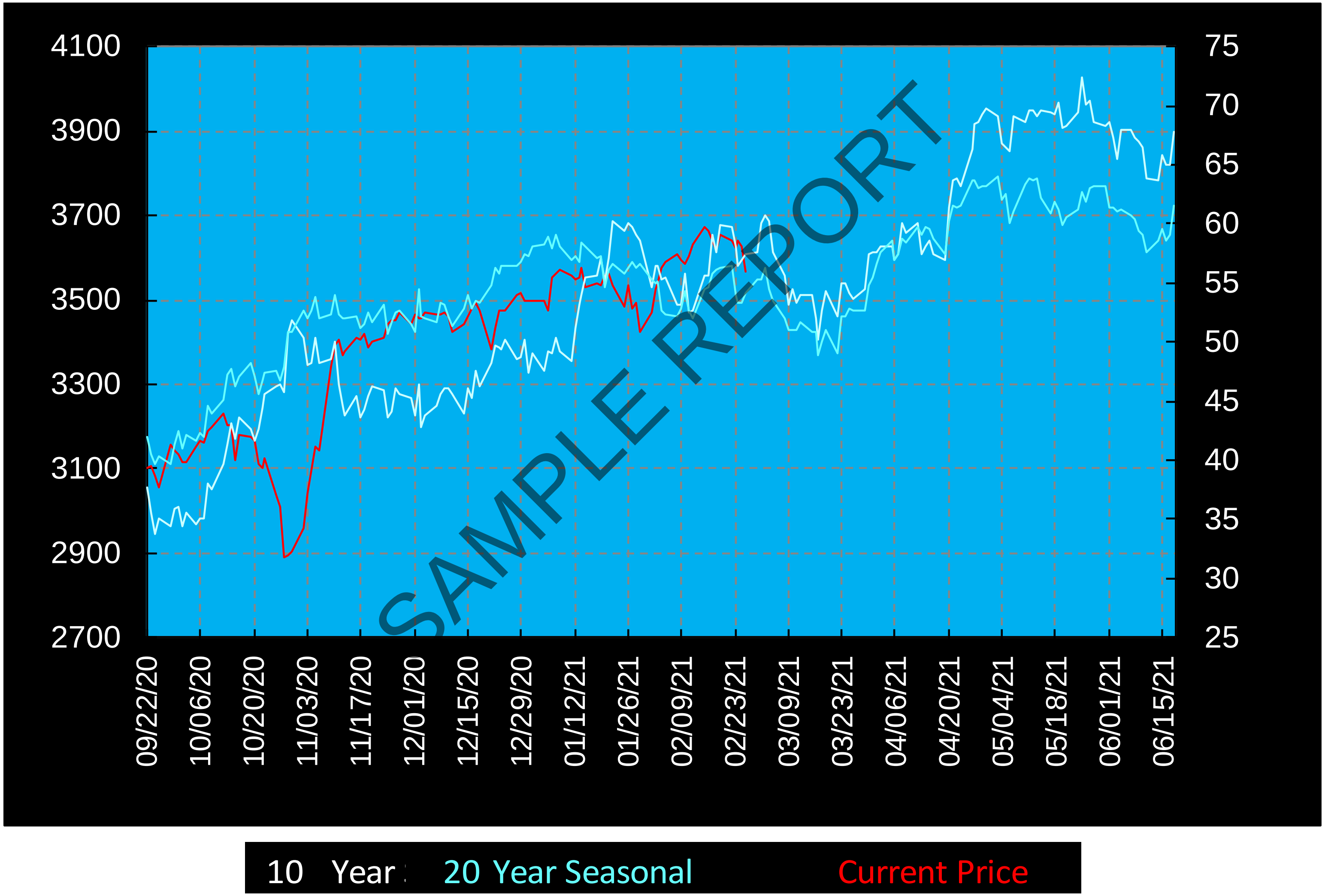
Correlation with 20 Year Seasonal 0.75



June 2021 Eurostoxx 50 Index

Correlation with 10 Year Seasonal 0.66

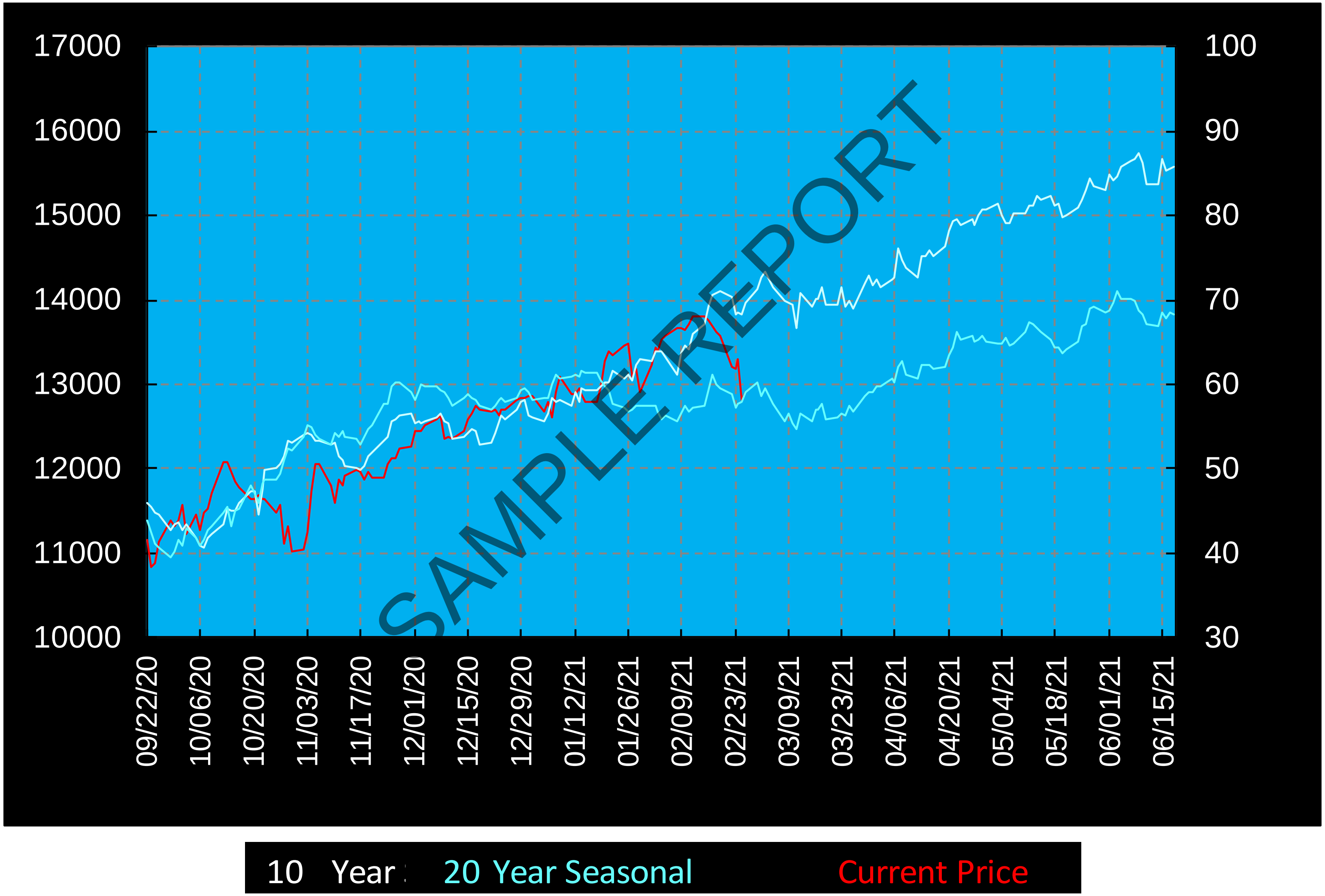
Correlation with 20 Year Seasonal 0.74



June 2021 E-Mini Nasdaq 100 Index

Correlation with 10 Year Seasonal 0.86

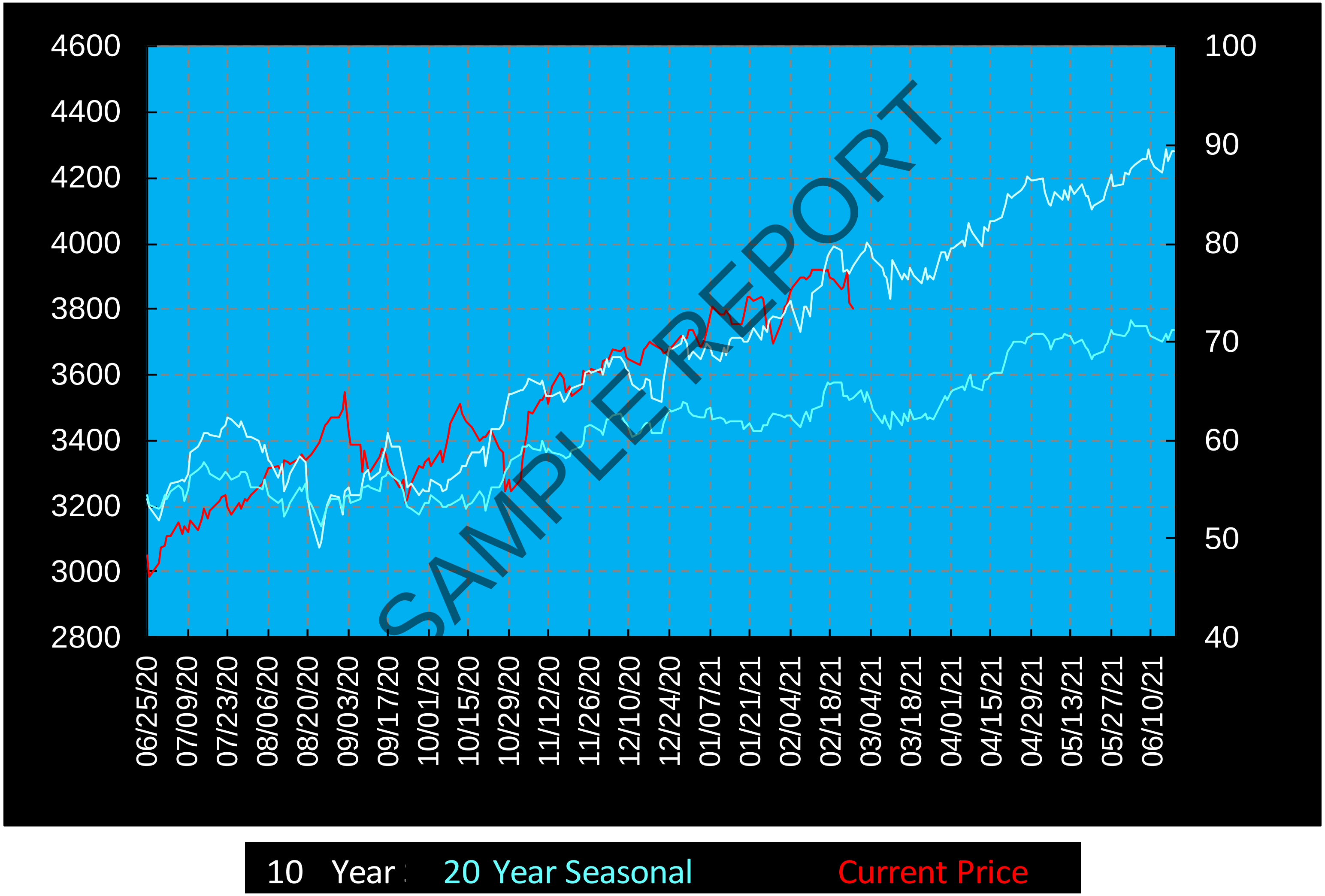
Correlation with 20 Year Seasonal 0.72



June 2021 E-Mini S&P 500 Index

Correlation with 10 Year Seasonal 0.84

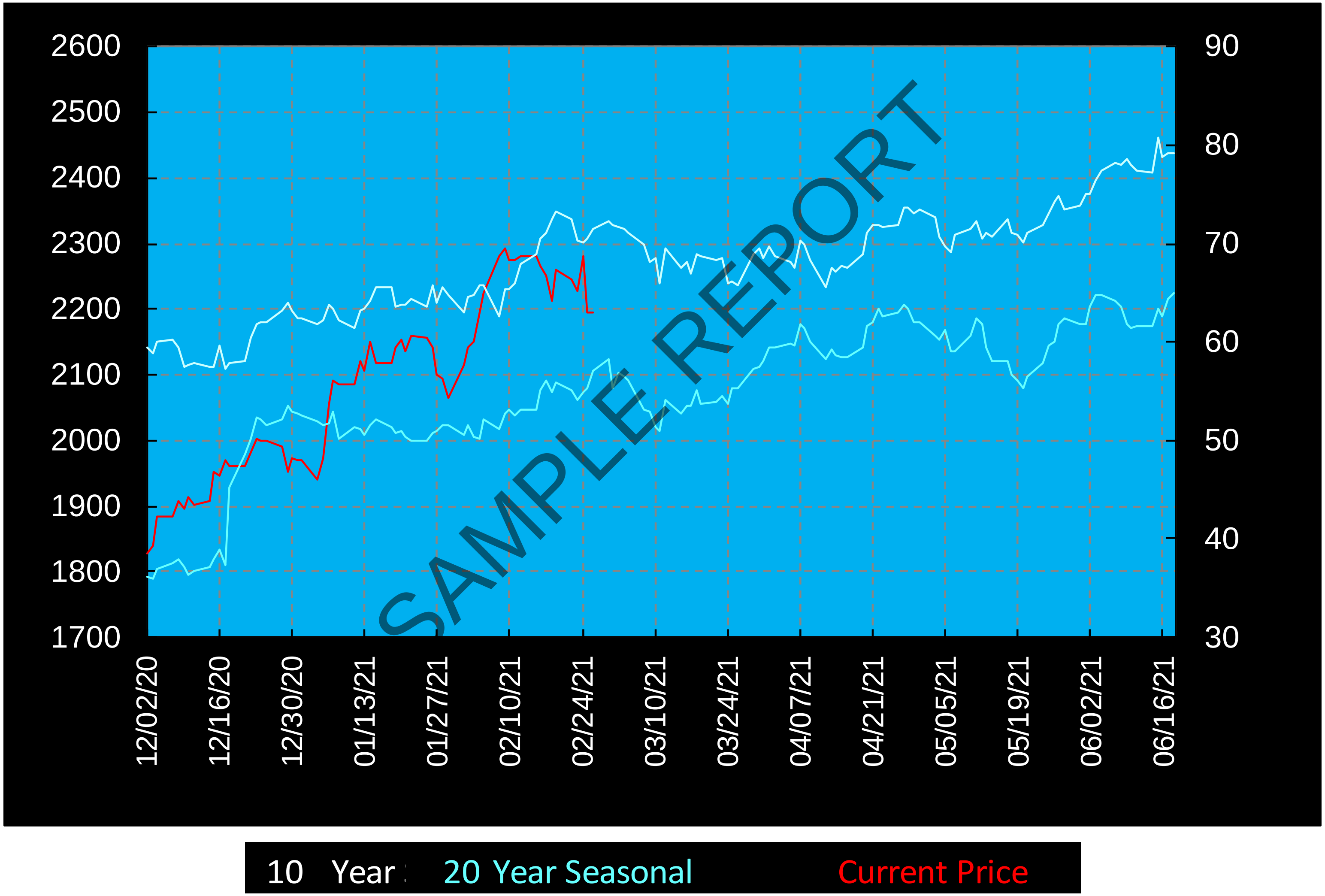
Correlation with 20 Year Seasonal 0.83



June 2021 E-Mini Russell 2000 Index

Correlation with 10 Year Seasonal 0.83

Correlation with 20 Year Seasonal 0.74



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