## Maximum MoM Correlation Table

|     | stocks                               | commodities                       | fixed_income   | real_estate                                | cryptocurrency                       |
|-----|--------------------------------------|-----------------------------------|--|--|--------------------------------------|
| 2y  | ^SSMI_NESN.SW_SAP_TCEHY_1mo_2y: 0.00 | NGAS.L_CORN.L_SOYB.L_1mo_2y: 0.00 | CORP.L_IBTM.L_LQDE.L_IHYG.L_IBCI.L_TIPS.L_ERNE.L_IEML.L_1mo_2y: 0.00 | SPSN.SW_ALLN.SW_SRECHA.SW_IYR_1mo_2y: 0.00 | BNB-USD_XRP-USD_ADA-USD_1mo_2y: 0.00 |
| 5y  | MC.PA_NVDA_1mo_5y: 51.06             | IGLN.L_ISLN.L_1mo_5y: 6.56        | CORP.L_LQDE.L_1mo_5y: 11.72  | IYR_REET_1mo_5y: 25.29                     | BTC-USD_BNB-USD_1mo_5y: 59.62        |
| 10y | NVDA_TSM_1mo_10y: 26.68              | BRNT.L_SOYB.L_1mo_10y: 5.82       | TIPS.L_IEML.L_1mo_10y: 1.15  | IYR_REET_1mo_10y: 2.55                     | BTC-USD_ADA-USD_1mo_10y: 41.36       |
| max | NVDA_TSM_1mo_max: 20.33              | LGCF.L_BRNT.L_1mo_max: 16.98      | CORP.L_IBCI.L_TIPS.L_ERNE.L_1mo_max: 42.98                           | IYR_REET_1mo_max: 1.73                     | BTC-USD_ADA-USD_1mo_max: 51.32       |

|    | stocks commodities                    |   | fixed_income                      | real_estate                                     | cryptocurrency                 |
|----|---------------------------------------|---|-----------------------------------|---|--------------------------------|
| 2y | MC.PA_SAP_NVDA_TSM_TCEHY_1mo_2y: 0.00 | IGLN.L_ISLN.L_NGAS.L_WEAT.L_CORN.L_1mo_2y: 0.00 | LQDE.L_IHYG.L_IEML.L_1mo_2y: 0.00 | ALLN.SW_SRECHA.SW_PSCF.SW_IYR_REET_1mo_2y: 0.00 | BTC-USD_ETH-USD_1mo_2y: 0.00   |
| 5y | NESN.SW_NVO_1mo_5y: 3.61              | LGCF.L_BRNT.L_1mo_5y: 8.12                      | IBTM.L_ERNE.L_1mo_5y: -0.54       | SPSN.SW_PSPN.SW_1mo_5y: 5.33                    | BNB-USD_XRP-USD_1mo_5y: -27.47 |
|    |                                       |   |                                   |   |                                |

10y NVO\_MC.PA\_1mo\_10y: 4.29 LGCF.L\_BRNT.L\_1mo\_10y: 11.36 ERNE.L\_IEML.L\_1mo\_10y: 0.08 PSPN.SW\_REET\_1mo\_10y: 1.35

BNB-USD\_XRP-USD\_1mo\_10y: -8.45 MC.PA\_NVDA\_1mo\_max: 4.70 LGCF.L\_BRNT.L\_1mo\_max: 13.40 ERNE.L\_IEML.L\_1mo\_max: 0.42 PSPN.SW\_REET\_1mo\_max: 3.28 BNB-USD\_XRP-USD\_1mo\_max: -8.45

## Minimum MoM Correlation Table

|     | stocks                               | commodities                       | fixed_income   | real_estate                                | cryptocurrency                       |
|-----|--------------------------------------|-----------------------------------|--|--|--------------------------------------|
| 2y  | ^SSMI_NESN.SW_SAP_TCEHY_1mo_2y: 0.00 | NGAS.L_CORN.L_SOYB.L_1mo_2y: 0.00 | CORP.L_IBTM.L_LQDE.L_IHYG.L_IBCI.L_TIPS.L_ERNE.L_IEML.L_1mo_2y: 0.00 | SPSN.SW_ALLN.SW_SRECHA.SW_IYR_1mo_2y: 0.00 | BNB-USD_XRP-USD_ADA-USD_1mo_2y: 0.00 |
| 5y  | ROG.SW_TCEHY_1mo_5y: 1.45            | BRNT.L_NGAS.L_1mo_5y: -50.90      | IBTM.L_ERNE.L_1mo_5y: 1.52   | MOBN.SW_SRECHA.SW_1mo_5y: 2.94             | ETH-USD_XRP-USD_1mo_5y: -44.17       |
| 10y | NESN.SW_ROG.SW_1mo_10y: -2.28        | ISLN.L_NGAS.L_1mo_10y: -11.98     | IBTM.L_TIPS.L_1mo_10y: -3.75   | SPSN.SW_PSCF.SW_1mo_10y: -10.65            | ETH-USD_BNB-USD_1mo_10y: -2.21       |
| max | NESN.SW_TCEHY_1mo_max: -2.78         | BRNT.L_NGAS.L_1mo_max: -23389.10  | ERNE.L_IEML.L_1mo_max: -2.53   | ALLN.SW_SRECHA.SW_1mo_max: -5.76           | ETH-USD_BNB-USD_1mo_max: -2.21       |

## Minimum YoY Correlation Table

ISLN.L\_SOYB.L\_1mo\_5y: -10.08

ISLN.L\_WEAT.L\_1mo\_10y: -2.36

ISLN.L\_NGAS.L\_1mo\_max: -5172.02

NVDA\_TSM\_1mo\_5y: -39.51

TSM\_TCEHY\_1mo\_10y: -17.55

ROG.SW\_TCEHY\_1mo\_max: -9.70

|    | stocks                                | commodities                                     | fixed_income                      | real_estate                                     | cryptocurrency               |
|----|---------------------------------------|---|-----------------------------------|---|------------------------------|
| 2y | MC.PA_SAP_NVDA_TSM_TCEHY_1mo_2y: 0.00 | IGLN.L_ISLN.L_NGAS.L_WEAT.L_CORN.L_1mo_2y: 0.00 | LQDE.L_IHYG.L_IEML.L_1mo_2y: 0.00 | ALLN.SW_SRECHA.SW_PSCF.SW_IYR_REET_1mo_2y: 0.00 | BTC-USD_ETH-USD_1mo_2y: 0.00 |

CORP.L\_LQDE.L\_1mo\_5y: -4.69

IBTM.L\_TIPS.L\_1mo\_10y: -3.14

IBTM.L\_TIPS.L\_1mo\_max: -4.39

ALLN.SW\_SRECHA.SW\_1mo\_5y: -4.73

ALLN.SW\_MOBN.SW\_1mo\_10y: -4.20

ALLN.SW\_MOBN.SW\_1mo\_max: -3.84

ETH-USD\_ADA-USD\_1mo\_5y: -164.04

ETH-USD\_ADA-USD\_1mo\_10y: -108.45

ETH-USD\_ADA-USD\_1mo\_max: -108.45