

# Normalized Exchange Rate and Oil Volatility with Crisis Periods highlighted over the time: 1997 - 2024

Exchange Rate Volatility (Normalized)

1

0.8

0.6

0.4

0.2

0

1997

2002

2007

2012

2017

2022

Date

U.S. Nominal effective exchange rate - daily - narrow basket

Henry Hub Natural Gas Spot Price

OIL WTI

