

Models-Equity Indices-Flat Price

June 2021 Futures

26-Feb-2021 Closing Prices

Scroll down to view Charts



Index of Abbreviations

NIKKEI 225	Nikkei 225
SPI 200	Australia SPI 200
TSX 60	Canada S&P TSX 60
DJIA	E-Mini Dow Jones
DAX	German DAX
SMI	Swiss Market Index
FTSE 100	UK FTSE100
CAC 40	France CAC40
EUROSTOX50	Eurostoxx 50
NASDAQ 100	E-Mini Nasdaq 100
S&P 500	E-Mini S&P500
RUSSELL 2K	E-Mini Russell 2000

Trend Map - Price

Trend Change - Price

EQUITY INDICES JUN'21

NIKKEI 225
SPI 200
TSX 60
DJIA
DAX
SMI
FTSE 100
CAC 40
EUROSTOXX 50
NASDAQ 100
S&P 500
RUSSELL 2K

Daily



Weekly



Monthly



EQUITY INDICES JUN'21

NIKKEI 225
SPI 200
TSX 60
DJIA
DAX
SMI
FTSE 100
CAC 40
EUROSTOXX 50
NASDAQ 100
S&P 500
RUSSELL 2K

Daily



Weekly



Monthly



10 Year Historical Probabilities - Price

EQUITY INDICES JUN'21

PRICE
NIKKEI 225
SPI 200
TSX 60
DJIA
DAX
SMI
FTSE 100
CAC 40
EUROSTOXX 50
NASDAQ 100
S&P 500
RUSSELL 2K

LONG

3/1/2021 3/2/2021 3/3/2021 3/4/2021 3/5/2021

SHORT

3/1/2021 3/2/2021 3/3/2021 3/4/2021 3/5/2021

10 Year Historical Risk-Return - Price

2/26/2021

EQUITY INDICES JUN'21

PRICE	CLOSE	Percent	Avg Loss	Max Loss	Max DD	Avg Gain	Max Gain	ME	Days	End Date
NIKKEI 225	29130.00									
SPI 200	6603.00	90	-1135	-1135	-1868	119	372	-80	40	4/23/2021
TSX 60	1064.40	80	-11	-16	-16	7	19	2	4	3/4/2021
DJIA	30800.00	80	-145	-200	-213	152	486	79	2	3/2/2021
DAX	13767.00	90	-599	-599	-3378	383	797	7	68	6/2/2021
SMI	10277.00	100	0	0	-1592	220	484	220	39	4/22/2021
FTSE 100	6382.50	80	-253	-332	-1533	142	329	-193	43	4/28/2021
CAC 40	5591.00	80	-30	-55	-115	53	118	19	4	3/4/2021
EUROSTOXX 50	3569.00	80	-226	-265	-917	130	286	-80	43	4/28/2021
NASDAQ 100	12900.00	90	-125	-125	-1491	212	619	41	54	5/13/2021
S&P 500	3799.00	80	-348	-657	-657	27	104	-110	15	3/19/2021
RUSSELL 2K	2195.00									

2/26/2021

EQUITY INDICES JUN'21

PRICE	CLOSE	Percent	Avg Loss	Max Loss	Max DD	Avg Gain	Max Gain	ME	Days	End Date
NIKKEI 225	29130.00									
SPI 200	6603.00	80	-177.500	-294.000	-332.000	232.250	1306.000	119.40	18	3/24/2021
TSX 60	1064.40									
DJIA	30800.00									
DAX	13767.00									
SMI	10277.00									
FTSE 100	6382.50									
CAC 40	5591.00									
EUROSTOXX 50	3569.00									
NASDAQ 100	12900.00									
S&P 500	3799.00									
RUSSELL 2K	2195.00									

10 Year Historical Risk-Return - Percent

2/26/2021

EQUITY INDICES JUN'21

PERCENT	CLOSE	Percent	Avg Loss	Max Loss	Max DD	Avg Gain	Max Gain	ME	Days	End Date
NIKKEI 225	29130.00									
SPI 200	6603.00	90	-17.87	-17.87	-29.41	2.27	7.69	-0.90	40	4/23/2021
TSX 60	1064.40	80	-1.16	-1.69	-1.69	0.82	2.49	0.31	4	3/4/2021
DJIA	30800.00	80	-0.75	-0.77	-0.99	0.78	1.92	0.43	2	3/2/2021
DAX	13767.00	90	-8.70	-8.70	-28.54	3.68	6.73	0.46	68	6/2/2021
SMI	10277.00	100	0.00	0.00	-16.69	2.71	5.52	2.71	39	4/22/2021
FTSE 100	6382.50	80	-4.06	-5.16	-23.80	2.14	4.70	-3.04	43	4/28/2021
CAC 40	5591.00	80	-0.59	-1.05	-2.67	1.25	2.51	0.46	4	3/4/2021
EUROSTOXX 50	3569.00	80	-7.91	-8.20	-28.38	4.24	8.86	-2.28	43	4/28/2021
NASDAQ 100	12900.00	90	-3.38	-3.38	-17.63	4.06	9.34	1.89	54	5/13/2021
S&P 500	3799.00	80	-12.66	-22.31	-22.31	1.55	5.37	-3.22	15	3/19/2021
RUSSELL 2K	2195.00									

2/26/2021

EQUITY INDICES JUN'21

PERCENT	CLOSE	Percent	Avg Loss	Max Loss	Max DD	Avg Gain	Max Gain	ME	Days	End Date
NIKKEI 225	29130.00									
SPI 200	6603.00	80	-3.55	-6.08	-6.86	3.88	20.56	1.73	18	3/24/2021
TSX 60	1064.40									
DJIA	30800.00									
DAX	13767.00									
SMI	10277.00									
FTSE 100	6382.50									
CAC 40	5591.00									
EUROSTOXX 50	3569.00									
NASDAQ 100	12900.00									
S&P 500	3799.00									
RUSSELL 2K	2195.00									

10 Year Historical Risk-Return - Local Currency

2/26/2021	EQUITY INDICES JUN'21									
CURRENCY	CLOSE	\$/Point	Avg Loss	Max Loss	Max DD	Avg Gain	Max Gain	ME	Days	End Date
NIKKEI 225	29130.00									
SPI 200	6603.00	AUD 25	-28375	-28375	-46700	2969	9300	-1998	40	4/23/2021
TSX 60	1064.40	CAD 200	-2115	-3120	-3120	1325	3700	436	4	3/4/2021
DJIA	30800.00	USD 5	-723	-1000	-1065	758	2430	394	2	3/2/2021
DAX	13767.00	EUR 25	-14963	-14963	-84450	9583	19913	180	68	6/2/2021
SMI	10277.00	CHF 10	0	0	-15920	2196	4840	2196	39	4/22/2021
FTSE 100	6382.50	GBP 10	-2528	-3320	-15325	1416	3290	-1933	43	4/28/2021
CAC 40	5591.00	EUR 10	-298	-545	-1150	528	1180	192	4	3/4/2021
EUROSTOXX 50	3569.00	EUR 10	-2260	-2650	-9170	1296	2860	-797	43	4/28/2021
NASDAQ 100	12900.00	USD 20	-2495	-2495	-29825	4236	12385	830	54	5/13/2021
S&P 500	3799.00	USD 50	-17418	-32855	-32855	1342	5195	-5498	15	3/19/2021
RUSSELL 2K	2195.00									

2/26/2021	EQUITY INDICES JUN'21									
CURRENCY	CLOSE	\$/Point	Avg Loss	Max Loss	Max DD	Avg Gain	Max Gain	ME	Days	End Date
NIKKEI 225	29130.00									
SPI 200	6603.00	AUD 25	-4438	-7350	-8300	5806	32650	2985	18	3/24/2021
TSX 60	1064.40									
DJIA	30800.00									
DAX	13767.00									
SMI	10277.00									
FTSE 100	6382.50									
CAC 40	5591.00									
EUROSTOXX 50	3569.00									
NASDAQ 100	12900.00									
S&P 500	3799.00									
RUSSELL 2K	2195.00									

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