

Models-FX InterCommodity Spreads

June 2021 Futures

26-Feb-2021 Closing Prices

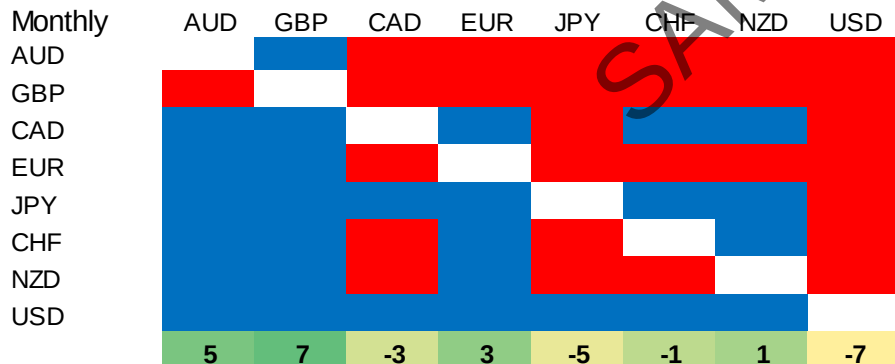
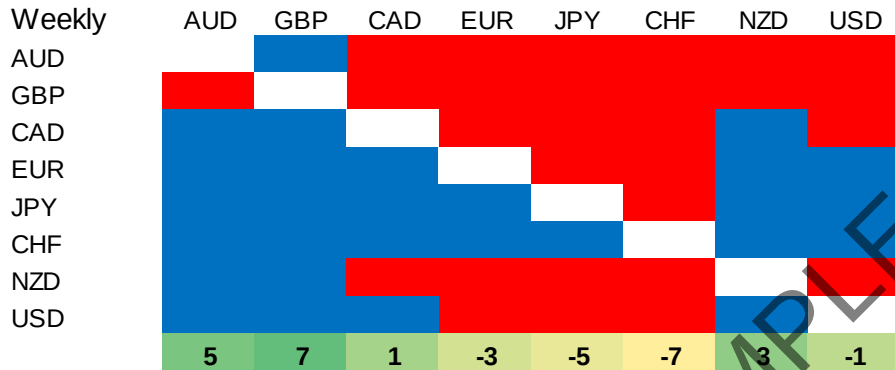
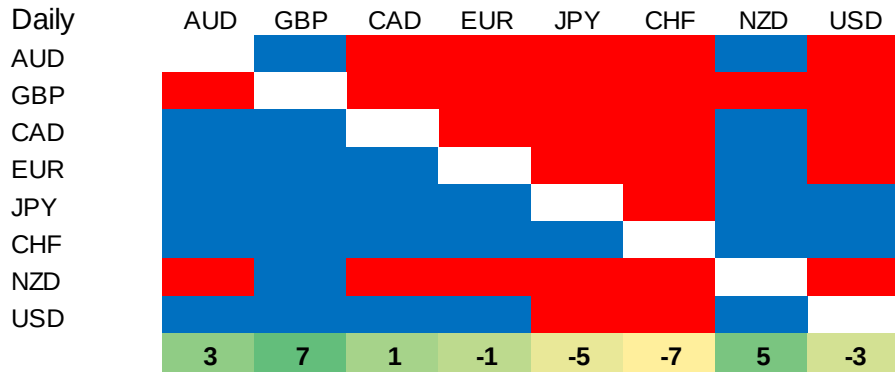
Scroll down to view Charts



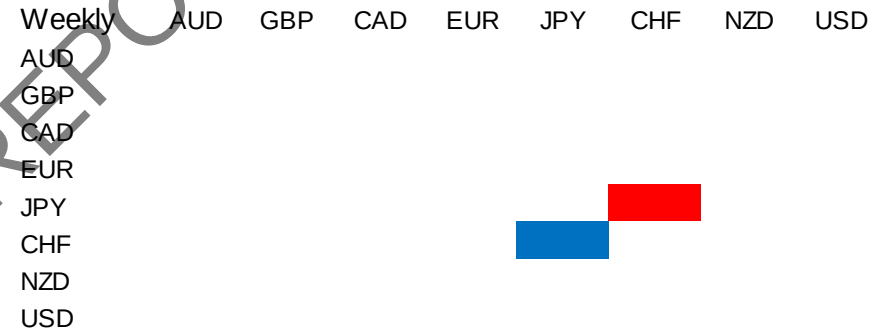
Index of Abbreviations

AUD	Australian Dollar
GBP	British Pound
CAD	Canadian Dollar
EUR	Euro
JPY	Japanese Yen
CHF	Swiss Franc
NZD	New Zealand Dollar
MXP	Mexican Peso
USD	US Dollar Index

Trend Map - Price



Trend Change - Price



10 Year Historical Probabilities - Price

FX FUTURES SPREADS JUN'21			LONG			SHORT				
PRICE	3/1/2021	3/2/2021	3/3/2021	3/4/2021	3/5/2021	3/1/2021	3/2/2021	3/3/2021	3/4/2021	3/5/2021
AUD-GBP	90	80	80	70	60	60	60	60	70	70
AUD-CAD	70	70	70	80	90	70	70	70	70	70
AUD-EUR	70	70	80	80	80	60	70	70	80	70
AUD-JPY	80	70	80	70	70	70	60	70	70	80
AUD-CHF	80	80	80	70	70	60	70	70	70	80
AUD-NZD	80	70	70	60	60	80	80	80	80	80
AUD-USD	70	70	80	80	80	60	60	60	60	70
GBP-CAD	80	80	70	70	70	70	70	70	70	60
GBP-EUR	80	80	80	70	80	70	60	70	70	60
GBP-JPY	70	80	80	80	90	60	60	60	70	70
GBP-CHF	80	70	80	70	70	70	80	70	70	60
GBP-NZD	70	70	60	70	70	80	80	70	70	60
GBP-USD	70	70	70	80	80	60	60	70	70	70
CAD-EUR	80	80	80	80	80	80	80	80	80	80
CAD-JPY	80	80	80	70	70	70	80	70	80	100
CAD-CHF	80	70	70	80	70	70	80	80	90	100
CAD-NZD	70	70	70	70	70	70	70	60	70	80
CAD-USD	70	80	80	90	90	60	80	70	60	60
EUR-JPY	70	70	70	80	60	60	70	60	80	80
EUR-CHF	80	80	70	60	60	60	70	70	80	80
EUR-NZD	60	70	80	70	60	80	80	80	80	80
EUR-USD	70	70	70	70	70	80	70	70	70	70
JPY-CHF	70	70	60	80	80	70	70	70	70	60
JPY-NZD	70	70	70	70	80	70	80	80	80	70
JPY-USD	70	70	80	70	90	90	80	80	80	60
CHF-NZD	60	70	70	80	80	80	80	80	80	80
CHF-USD	70	70	80	70	80	70	70	60	60	60
NZD-USD	90	80	90	90	90	60	70	60	70	70
MX-USD	80	80	90	80	90	60	60	60	60	70

10 Year Historical Risk-Return - Price

2/26/2021	FX FUTURES SPREADS JUN'21									
PRICE	CLOSE	Percent	Avg Loss	Max Loss	Max DD	Avg Gain	Max Gain	ME	Days	End Date
AUD-GBP	-62.385	80	-1.680	-1.900	-2.290	0.844	2.280	0.22	9	3/11/2021
AUD-CAD	-1.570									
AUD-EUR	-43.935									
AUD-JPY	-16.760									
AUD-CHF	-33.185	80	-2.815	-3.280	-6.950	2.205	4.270	0.37	39	4/22/2021
AUD-NZD	4.805	80	-0.285	-0.460	-0.700	0.574	1.310	0.32	4	3/4/2021
AUD-USD	-13.737	80	-5.444	-6.924	-6.924	1.376	4.974	-0.28	8	3/10/2021
GBP-CAD	60.815	80	-4.157	-5.320	-7.430	2.554	8.365	0.56	45	4/30/2021
GBP-EUR	18.450	80	-3.220	-5.040	-10.515	2.333	3.790	-0.24	42	4/27/2021
GBP-JPY	45.625									
GBP-CHF	29.200									
GBP-NZD	67.190									
GBP-USD	48.648									
CAD-EUR	-42.365									
CAD-JPY	-15.190	80	-1.855	-2.355	-3.020	1.153	2.470	0.32	5	3/5/2021
CAD-CHF	-31.615									
CAD-NZD	6.375									
CAD-USD	-10.610									
EUR-JPY	27.175	80	-1.760	-2.170	-2.600	1.099	3.140	0.36	4	3/4/2021
EUR-CHF	10.750	80	-0.637	-0.760	-0.760	0.632	1.790	0.35	8	3/10/2021
EUR-NZD	48.740									
EUR-USD	30.198									
JPY-CHF	-16.425	80	-6.110	-6.890	-8.260	1.432	3.860	-0.51	31	4/12/2021
JPY-NZD	21.565									
JPY-USD	3.023									
CHF-NZD	37.990									
CHF-USD	19.448									
NZD-USD	-18.542	80	-5.816	-11.094	-11.506	1.549	4.439	-1.06	16	3/22/2021
MXP-USD	-43.632	80	-6.633	-7.157	-7.157	1.399	2.829	-0.31	10	3/12/2021

10 Year Historical Risk-Return - Price

2/26/2021	FX FUTURES SPREADS JUN'21									
PRICE	CLOSE	Percent	Avg Loss	Max Loss	Max DD	Avg Gain	Max Gain	ME	Days	End Date
AUD-GBP	-62.385									
AUD-CAD	-1.570									
AUD-EUR	-43.935									
AUD-JPY	-16.760									
AUD-CHF	-33.185									
AUD-NZD	4.805									
AUD-USD	-13.737									
GBP-CAD	60.815									
GBP-EUR	18.450	80	-1.800	-2.810	-2.810	0.824	1.960	0.10	5	3/5/2021
GBP-JPY	45.625									
GBP-CHF	29.200									
GBP-NZD	67.190									
GBP-USD	48.648									
CAD-EUR	-42.365	80	-2.355	-3.560	-5.470	1.466	4.245	0.08	13	3/17/2021
CAD-JPY	-15.190									
CAD-CHF	-31.615									
CAD-NZD	6.375									
CAD-USD	-10.610									
EUR-JPY	27.175									
EUR-CHF	10.750									
EUR-NZD	48.740	80	-2.598	-4.645	-6.850	1.704	5.450	-0.01	62	5/25/2021
EUR-USD	30.198									
JPY-CHF	-16.425									
JPY-NZD	21.565									
JPY-USD	3.023	80	-2.448	-4.206	-4.206	1.339	2.961	0.23	5	3/5/2021
CHF-NZD	37.990									
CHF-USD	19.448									
NZD-USD	-18.542									
MXP-USD	-43.632									

10 Year Historical Risk-Return - Percent

2/26/2021	FX FUTURES SPREADS JUN'21									
PERCENT	CLOSE	Percent	Avg Loss	Max Loss	Max DD	Avg Gain	Max Gain	ME	Days	End Date
AUD-GBP	-62.385	80	-74.71	-121.02	-121.02	173.42	1162.50	114.53	9	3/11/2021
AUD-CAD	-1.570									
AUD-EUR	-43.935									
AUD-JPY	-16.760									
AUD-CHF	-33.185	80	-51.76	-93.71	-133.43	12.46	34.48	-16.71	39	4/22/2021
AUD-NZD	4.805	80	-2.99	-4.04	-7.58	10.31	26.25	6.73	4	3/4/2021
AUD-USD	-13.737	80	-26.68	-38.28	-38.28	6.84	18.17	-2.18	8	3/10/2021
GBP-CAD	60.815	80	-6.03	-7.14	-13.22	4.78	17.28	1.18	45	4/30/2021
GBP-EUR	18.450	80	-14.74	-21.39	-60.82	10.72	20.20	-3.59	42	4/27/2021
GBP-JPY	45.625									
GBP-CHF	29.200									
GBP-NZD	67.190									
GBP-USD	48.648									
CAD-EUR	-42.365									
CAD-JPY	-15.190	80	-10.95	-12.65	-14.11	9.02	24.87	4.40	5	3/5/2021
CAD-CHF	-31.615									
CAD-NZD	6.375									
CAD-USD	-10.610									
EUR-JPY	27.175	80	-6.79	-8.83	-26.58	5.74	21.32	-0.73	4	3/4/2021
EUR-CHF	10.750	80	-9.37	-11.01	-11.01	3.76	9.09	0.81	8	3/10/2021
EUR-NZD	48.740									
EUR-USD	30.198									
JPY-CHF	-16.425	80	-344.54	-642.17	-995.18	10.80	33.16	-190.39	31	4/12/2021
JPY-NZD	21.565									
JPY-USD	3.023									
CHF-NZD	37.990									
CHF-USD	19.448									
NZD-USD	-18.542	80	-17.05	-31.53	-96.61	26.64	119.65	1.99	16	3/22/2021
MXP-USD	-43.632	80	-18.62	-24.49	-101.83	16.83	51.44	-6.90	10	3/12/2021

10 Year Historical Risk-Return - Percent

2/26/2021	FX FUTURES SPREADS JUN'21									
PERCENT	CLOSE	Percent	Avg Loss	Max Loss	Max DD	Avg Gain	Max Gain	ME	Days	End Date
AUD-GBP	-62.385									
AUD-CAD	-1.570									
AUD-EUR	-43.935									
AUD-JPY	-16.760									
AUD-CHF	-33.185									
AUD-NZD	4.805									
AUD-USD	-13.737									
GBP-CAD	60.815									
GBP-EUR	18.450	80	-7.61	-9.67	-9.67	3.98	11.80	1.25	5	3/5/2021
GBP-JPY	45.625									
GBP-CHF	29.200									
GBP-NZD	67.190									
GBP-USD	48.648									
CAD-EUR	-42.365	80	-7.24	-11.03	-16.94	4.04	11.68	-0.16	13	3/17/2021
CAD-JPY	-15.190									
CAD-CHF	-31.615									
CAD-NZD	6.375									
CAD-USD	-10.610									
EUR-JPY	27.175									
EUR-CHF	10.750									
EUR-NZD	48.740	80	-7.01	-12.77	-17.84	3.27	10.48	-0.95	62	5/25/2021
EUR-USD	30.198									
JPY-CHF	-16.425									
JPY-NZD	21.565									
JPY-USD	3.023	80	-49.49	-92.22	-92.22	9.10	24.49	-11.17	5	3/5/2021
CHF-NZD	37.990									
CHF-USD	19.448									
NZD-USD	-18.542									
MXP-USD	-43.632									

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