

Models-Money Market-Calendar Spreads

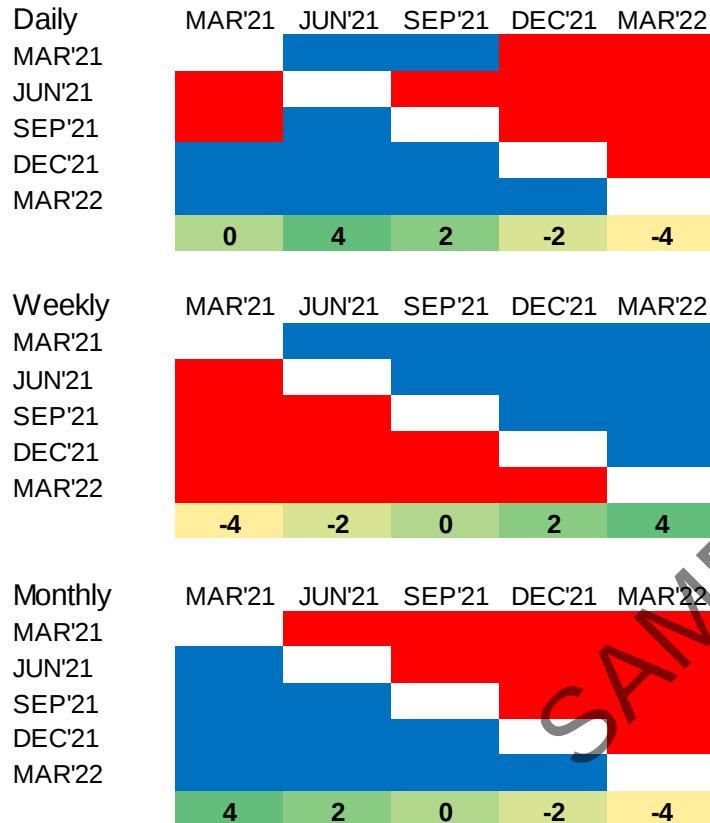
3-month Eurodollar Futures

26-Feb-2021 Closing Prices

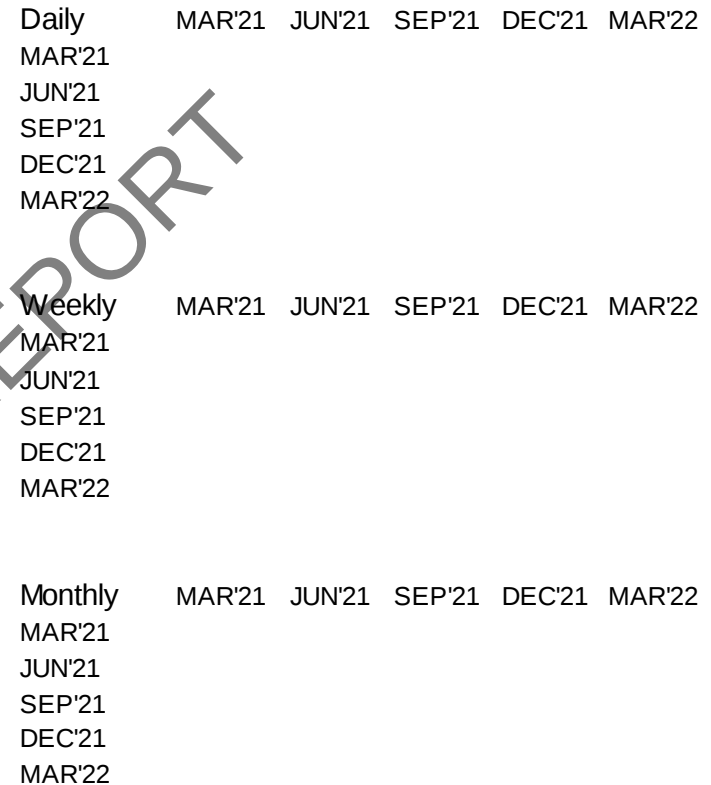
Scroll down to view Charts



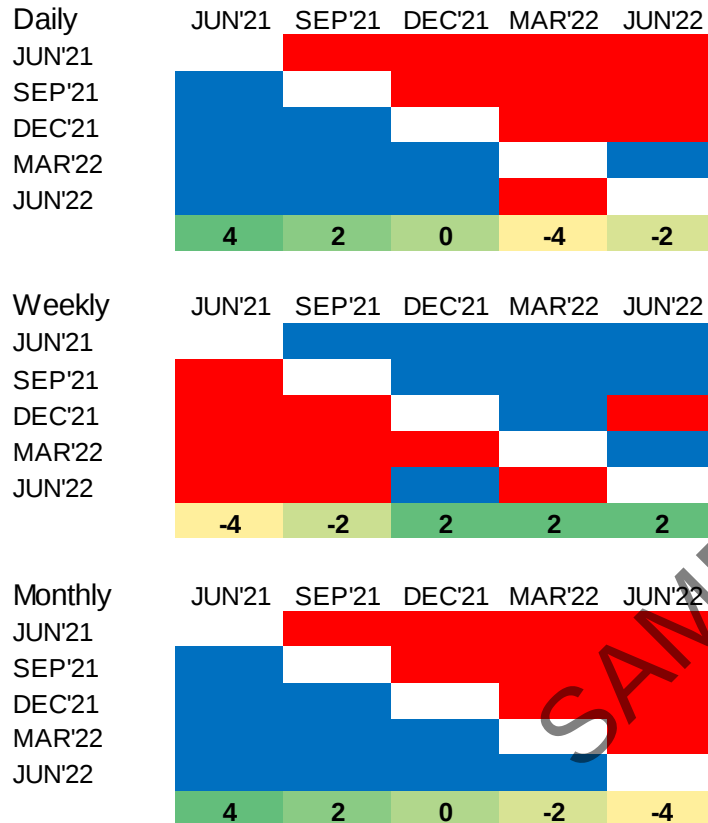
Trend Map - Price



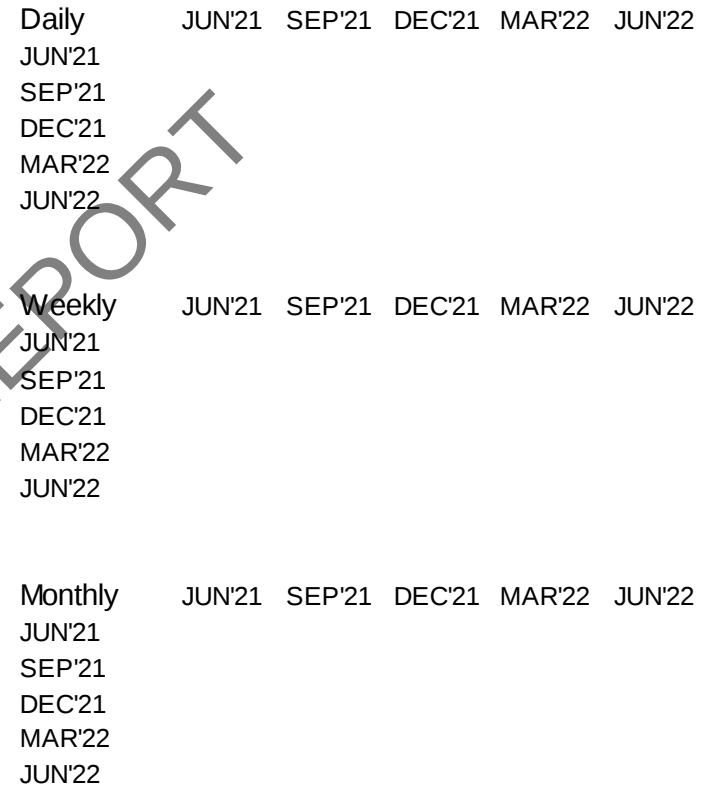
Trend Change - Price



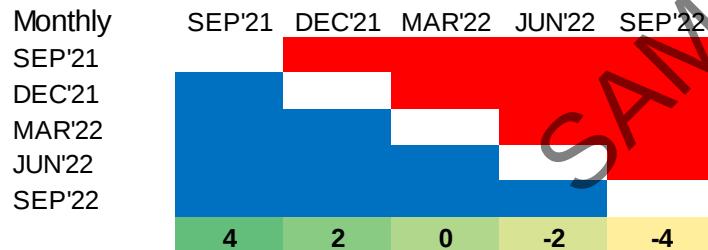
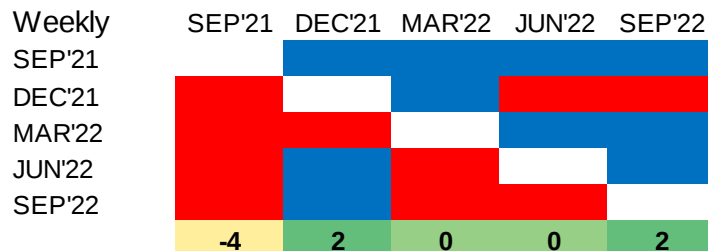
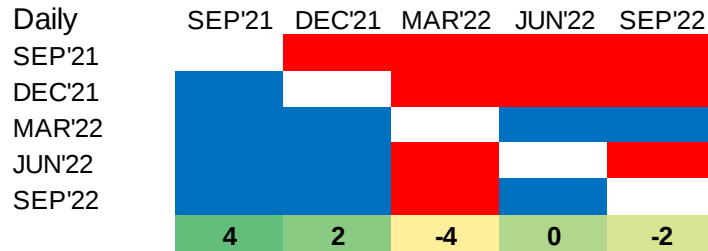
Trend Map - Price



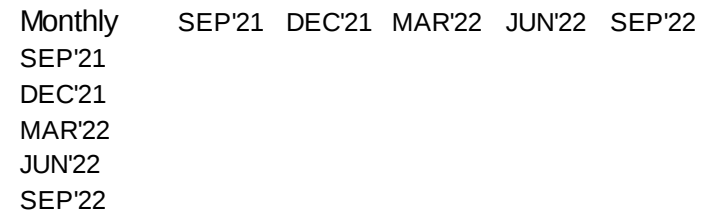
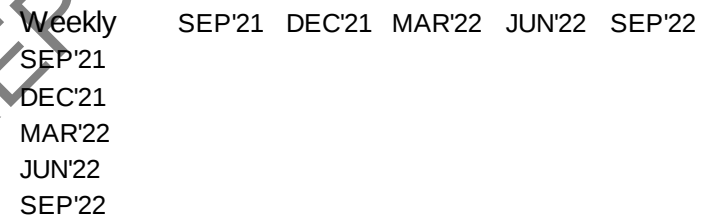
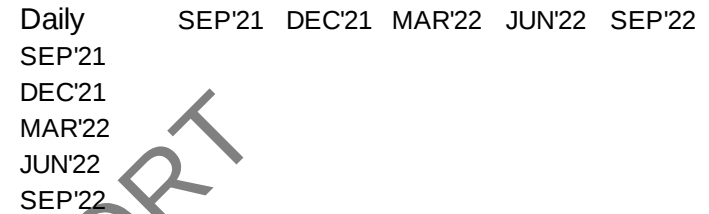
Trend Change - Price



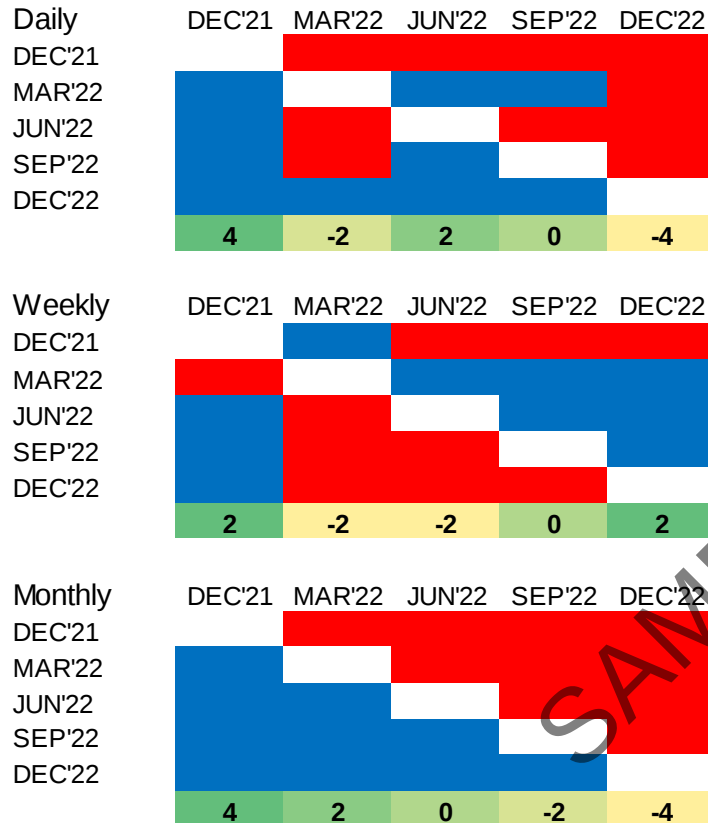
Trend Map - Price



Trend Change - Price



Trend Map - Price



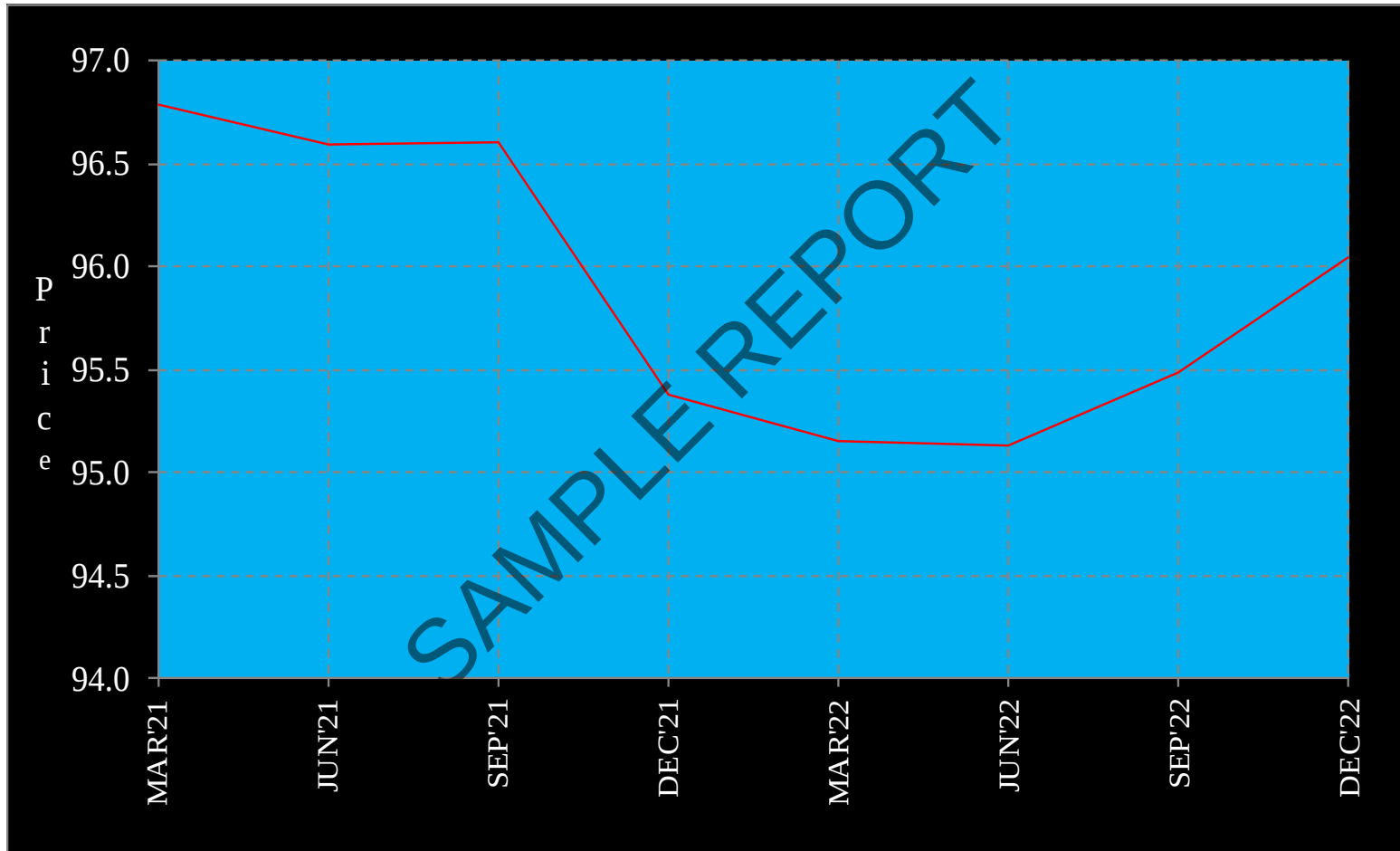
Trend Change - Price



10 Year Historical Probabilities - Price

3-MONTH EURODOLLARS			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
MAR'21-JUN'21	80	70	70	70	80	50	60	60	50	60
MAR'21-SEP'21	80	70	80	70	80	50	60	50	50	60
MAR'21-DEC'21	80	70	80	80	70	50	60	60	50	60
MAR'21-MAR'22	80	80	80	80	60	50	60	50	60	70
JUN'21-SEP'21	80	80	80	70	70	80	70	70	80	90
JUN'21-DEC'21	70	80	70	70	70	80	90	100	100	100
JUN'21-MAR'22	80	90	70	70	70	90	90	100	100	100
JUN'21-JUN'22	80	90	80	70	80	80	90	90	100	100
SEP'21-DEC'21	80	70	60	80	60	100	100	100	100	100
SEP'21-MAR'22	80	80	70	80	60	100	100	100	100	100
SEP'21-JUN'22	80	80	70	80	70	90	100	100	100	100
SEP'21-SEP'22	80	80	70	80	60	90	90	90	90	100
DEC'21-MAR'22										
DEC'21-JUN'22										
DEC'21-SEP'22										
DEC'21-DEC'22										

Term Structure - 3 month Eurodollars



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