



# TTB Risk Report<sup>®</sup>

## Risk Profile & Current System Signals

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Class: Futures

### Section 1. Risk Meter - Measuring Current Week

Updated: Friday, February 12, 2021 / 11:55 AM			Weekly Risk Profile									Monthly Risk Profile																							
			Weekly Risk Meter Reading <sup>1</sup>			Price Control (Pc) Price, Signal & Updated Profit			Volume Control (Pc) Price, Signal & Updated Profit			Monthly Risk Meter Reading <sup>1</sup>			Price Control (Pc) Price, Signal & Updated Profit			Volume Control (Pc) Price, Signal & Updated Profit																	
Contract	Instrument	Current Price	If Long	If Short	Risk if Long or Short	Signal From	Current Signal	Profit \$\$	Current Vc @	Current Signal	Profit \$\$	If Long	If Short	Risk if Long or Short	Signal From	Current Signal	Profit \$\$	Current Vc @	Current Signal	Profit \$\$															
<i>Equity Indexes</i>																																			
ES 03-21	E-mini S&P 500	3,917.00	⊗	✓	L 76% / S 24%	3,900.25	▲ Long	838	3,903.50	▲ Long	675	—	—	L 69% / S 31%	3,900.25	▲ Long	838	3,852.25	▲ Long	3,238															
NQ 03-21	E-mini NASDAQ 100	13,739.75	⊗	✓	L 76% / S 24%	13,670.00	▲ Long	1,395	13,671.75	▲ Long	1,360	—	—	L 68% / S 32%	13,685.00	▲ Long	1,095	13,511.00	▲ Long	4,575															
YM 03-21	E-mini Dow	31,346	—	—	L 63% / S 37%	31,225	▲ Long	605	31,279	▲ Long	335	—	—	L 68% / S 32%	31,225	▲ Long	605	30,885	▲ Long	2,305															
RTY 03-21	E-mini Russell 2000 Index	2,286.0	—	—	L 54% / S 46%	2,286.0	— Flat —	—	2,282.2	▲ Long	190	—	—	L 65% / S 35%	2,286.0	— Flat —	—	2,223.5	▲ Long	3,125															
<i>Metals</i>																																			
GC 04-21	Gold	1,825.4	—	—	L 38% / S 62%	1,843.0	Short ▼	1,760	1,833.6	Short ▼	820	—	—	L 45% / S 55%	1,839.0	Short ▼	1,360	1,831.5	Short ▼	610															
SI 03-21	Silver	27.410	—	—	L 57% / S 43%	27.235	▲ Long	875	27.320	▲ Long	450	—	—	L 45% / S 55%	27.050	▲ Long	1,800	27.760	Short ▼	—															
HG 03-21	Copper	3.7885	⊗	✓	L 72% / S 28%	3.7700	▲ Long	462	3.7200	▲ Long	1,712	⊗	✓	L 78% / S 22%	3.5500	▲ Long	5,962	3.6300	▲ Long	3,963															
PL 04-21	Platinum	1,261.7	⊗	✓	L 71% / S 29%	1,193.0	▲ Long	3,435	1,215.6	▲ Long	2,305	⊗	✓	L 77% / S 23%	1,193.0	▲ Long	3,435	1,167.7	▲ Long	4,700															
<i>Energies</i>																																			
CL 03-21	Crude Oil	59.49	⊗	✓	L 100% / S %	58.36	▲ Long	1,130	58.18	▲ Long	1,310	⊗	✓	L 76% / S 24%	58.36	▲ Long	1,130	56.52	▲ Long	2,970															
B 04-21	Brent Crude	62.47	⊗	✓	L 96% / S 4%	61.15	▲ Long	1,320	60.93	▲ Long	1,540	⊗	✓	L 79% / S 21%	61.15	▲ Long	1,320	59.21	▲ Long	3,260															
HO 03-21	NY Harbor ULSD	1.7710	⊗	✓	L 87% / S 13%	1.7620	▲ Long	378	1.7506	▲ Long	857	⊗	✓	L 74% / S 26%	1.7620	▲ Long	378	1.7095	▲ Long	2,583															
RB 03-21	RBOB Gasoline Physical	1.6933	⊗	✓	L 102% / S -2%	1.6740	▲ Long	811	1.6614	▲ Long	1,340	⊗	✓	L 78% / S 22%	1.6520	▲ Long	1,735	1.6399	▲ Long	2,243															
NG 03-21	Henry Hub Natural Gas	2.928	—	—	L 61% / S 39%	2.892	▲ Long	360	2.888	▲ Long	400	—	—	L 61% / S 39%	2.810	▲ Long	1,180	2.880	▲ Long	480															
<i>Grains</i>																																			
ZS 03-21	Soybean	1,369.50	—	—	L 40% / S 60%	1,377.00	Short ▼	375	1,378.50	Short ▼	450	—	—	L 48% / S 52%	1,375.00	Short ▼	275	1,371.50	Short ▼	100															
ZM 03-21	Soybean Meal	426.10	—	—	L 35% / S 65%	438.00	Short ▼	1,190	432.10	Short ▼	600	—	—	L 33% / S 67%	427.50	Short ▼	140	431.30	Short ▼	520															
ZL 03-21	Soybean Oil	46.06	—	—	L 59% / S 41%	45.50	▲ Long	336	45.83	▲ Long	138	⊗	✓	L 71% / S 29%	44.90	▲ Long	696	45.12	▲ Long	564															
ZC 03-21	Corn	538.50	—	—	L 34% / S 66%	542.00	Short ▼	175	550.50	Short ▼	600	—	—	L 31% / S 69%	549.50	Short ▼	550	548.75	Short ▼	513															
ZW 03-21	Chicago SRW Wheat	636.25	—	—	L 36% / S 64%	632.00	▲ Long	213	644.25	Short ▼	400	—	—	L 35% / S 65%	645.00	Short ▼	—	644.00	Short ▼	388															
<i>Currencies</i>																																			
6A 03-21	Australian Dollar	0.77640	⊗	✓	L 75% / S 25%	0.77295	▲ Long	414	0.77260	▲ Long	456	⊗	✓	L 79% / S 21%	0.76200	▲ Long	1,728	0.76675	▲ Long	1,158															
6B 03-21	British Pound	1.38550	⊗	✓	L 72% / S 28%	1.38420	▲ Long	81	1.37960	▲ Long	369	⊗	✓	L 80% / S 20%	1.36770	▲ Long	1,112	1.37230	▲ Long	825															
6C 03-21	Canadian Dollar	0.78785	—	—	L 64% / S 36%	0.78760	▲ Long	25	0.78625	▲ Long	160	⊗	✓	L 74% / S 26%	0.78290	▲ Long	495	0.78335	▲ Long	450															
6E 03-21	Euro FX	1.21340	—	—	L 63% / S 37%	1.21350	Short ▼	12	1.21080	▲ Long	325	⊗	✓	L 71% / S 29%	1.21370	Short ▼	37	1.20710	▲ Long	787															
6J 03-21	Japanese Yen	.0095305	—	—	L 46% / S 54%	.0095620	Short ▼	394	.0095365	Short ▼	75	—	—	L 54% / S 46%	.0095240	▲ Long	81	.0095235	▲ Long	88															
6M 03-21	Mexican Peso	0.0500	⊗	✓	L 80% / S 20%	0.0496	▲ Long	220	0.0497	▲ Long	165	⊗	✓	L 80% / S 20%	0.0495	▲ Long	255	0.0494	▲ Long	325															
6S 03-21	Swiss Franc	1.1231	—	—	L 62% / S 38%	1.1241	Short ▼	125	1.1200	▲ Long	387	⊗	✓	L 70% / S 30%	1.1138	▲ Long	1,162	1.1168	▲ Long	787															
16,929									17,419									27,370									40,555								

### Section 2. Top 5 High Risk Long & Short Risk Readings - Weekly & Monthly Profile

• Footnote 1 - The higher the percentage on the risk meter the higher the risk in the direction of the trade signal. In some situations risk may exceed 100%.

• Footnote 2 - Top 5 High Risk Readings: Minimum Risk Reading of 70% required. Risk Readings of 83% or higher are considered High Risk Danger Zone.

Weekly Risk Profile - Top 5 High Risk Long & Short <sup>2</sup>				Monthly Risk Profile - Top 5 High Risk Long & Short <sup>2</sup>			
▲ Long		▼ Short		▲ Long		▼ Short	
1 - RBOB Gasoline Physical Futures : 102%		None over 70%		1 - British Pound Futures : 80%		None over 70%	
2 - Crude Oil Futures : 100%				2 - Mexican Peso Futures : 80%			
3 - Brent Crude Futures : 96%				3 - Brent Crude Futures : 79%			
4 - NY Harbor ULSD Futures : 87%				4 - Australian Dollar Futures : 79%			
5 - Mexican Peso Futures : 80%				5 - Copper Futures : 78%			

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