

HIGH IMPACT REPORT ALERT: Thursday, 2/14/13

Unemployment Claims				CL 03-13
8:30 am Eastern / 5:30 am Pacific		Forecast: 361K		
Avg 1st Peak: 19 ticks (1-2 min after report)	Min: 5 ticks (8/23/12)		Max: 47 ticks (4/12/12)	
Avg 2nd Peak: 40 ticks (4-17 min after report)	Min: 15 ticks (7/12/12)		Max: 66 ticks (4/12/12)	
Avg Reversal: 31 ticks (4-10 min after last Pk)	Min: 7 ticks (6/28/12)		Max: 79 ticks (8/2/12)	
Last 6 Reports:	1 : SPK/REV	3 : 2ND PK	2 : DULL	0 : INDECISIVE
Recommended BracketDistance setting:			5	

Since about Thanksgiving, the claims have been coming in between about 350K and 370K. 2 weeks in January came in with a surprising positive 330K, but they were mixed with other news making the reaction hard to decipher. With the forecast of 361K right in the middle of the range of the last 12 weeks, If the reading comes in better than 330, or worse than 390 look for a big pop of 30 or more ticks. Otherwise, a quick 15-25 ticks with a pullback a few seconds later will likely be seen on a reading within 25K of the forecast – in that case move the stop loss to near breakeven and close/exit with a handful of ticks.

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Natural Gas Storage (Yellow Report)				NG 03-13
10:30 am Eastern / 7:30 am Pacific		Forecast: -166B FT ³		
Avg 1st Peak: 63 ticks (1-2 min after report)	Min: 16 ticks (10/25/12)		Max: 142 ticks (6/14/12)	
Avg 2nd Peak: 109 ticks (4-20 min after rpt)	Min: 39 ticks (7/26/12)		Max: 257 ticks (6/14/12)	
Avg Reversal: 68 ticks (11-40 min after Pk)	Min: 16 ticks (3/8/12)		Max: 155 ticks (8/16/12)	
Last 10 Reports:	6 : SPK/REV	3 : 2ND PK	0 : DULL	1 : INDECISIVE
Recommended BracketDistance setting:			10*	*if using JOBB

Trade with caution and ensure you understand the risk. Occasionally prone to opposite direction spike 1-2 sec before report is released. USE of JOBB is highly risky due to the potential of the order filling in the wrong direction. This is a good report to test the Stop Limit feature of JOBB at 10-15 ticks.

Parameters	
AtmStrategy	stop 1
BracketDistance	10
Entry CancelledIfGapp	False
Entry Slippage Ticks	15
Entry StopLimit Orders	True
Entry Time	10:29:57

For those who want to try trading the report with v.4 stop limit orders, you may want to try these settings. Remember you can still absorb a lot of slippage and make several ticks when the average yield is 63 ticks.

This report is similar to the CL inventory, but it is prone to a decisive direction after the report release and about 15-25 ticks of slippage. Look for 20-40 ticks net on the spike after slippage, and a reversal that often exceeds the spike. If the offset between the result and the forecast is less than 20, trading

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the reversal is a safe proposition. If the results are matching or nearly matching, trap trading the breakouts is a good play.

30-y Bond Auction (Yellow Report)				ZB 03-13
1:00 pm Eastern / 10:00 am Pacific		Forecast: n/a		
Avg 1st Peak: 14 ticks (1-5 min after report)	Min: 6 ticks (JUL '12)		Max: 27 ticks (NOV '12)	
Avg 2nd Peak: 20 ticks (29-50 min after report)	Min: 10 ticks (JUL '12)		Max: 45 ticks (NOV '12)	
Avg Reversal: 18 ticks (10-40 min after Pk)	Min: 6 ticks (JUL '12)		Max: 35 ticks (AUG '12)	
Last 6 Reports:	2 : SPK/REV	4 : 2ND PK	0 : DULL	0 : INDECISIVE
Recommended BracketDistance setting:			3	5 Tick Stop Loss

Set your activation time for xx:00:57 as the spike will happen 1 min late. Use a 5 tick stop loss. A newer trade for JOBB in the last few months. Expect to be filled with 0-2 ticks of slippage, then look for 6-10 ticks on the spike and a point of support or resistance in that area. It may go for a 2nd peak about 29-50 min after the report for about 5 ticks more than the spike. The reversal usually falls in the range of 1-2x the original spike and takes 20-40 min to pan out after the last peak.

If you are new to JOBB in the last month, please click on the following link to watch a 15 min video discussing the unique nature of the Bond Auctions:

<https://jobbracketbreakout.net/new-report-to-trade-bond-auction>