

HIGH IMPACT REPORT ALERT: Tuesday, 11/27/12

Core Durable Goods Orders / Durable Goods Orders				CL 01-13
8:30 am Eastern / 5:30 am Pacific		Forecast: -0.6% / -0.6%		
Avg 1st Peak: 29 ticks (1-4 min after report)	Min: 6 ticks (AUG '12)		Max: 80 ticks (AUG '11)	
Avg 2nd Peak: 59 ticks (8-17 min after report)	Min: 23 ticks (APR '12)		Max: 86 ticks (FEB '12)	
Avg Reversal: 47 ticks (9-24 min after report)	Min: 12 ticks (APR '12)		Max: 113 ticks (OCT '11)	
Last 6 Reports:	1 : SPK/RTC	4 : 2ND PK	1 : DULL	0 : INDECISIVE
Recommended Bracket Distance			5-7	

A middle tier report that usually delivers a sizeable reaction. August had a dull reaction after divergent reports on the core and actual offset. Lately, it has been delivering a 2nd peak for double or more ticks than the 1st peak. The 1st peak often takes more than 1 bar to hit its max. Reversal usually exceeds the peak. Look for 15-40 ticks on the spike, 25-80 ticks on the 2nd peak, and 35-60 ticks on the reversal.

CB Consumer Confidence				CL 01-13
10:00 am Eastern / 7:00 am Pacific		Forecast: 73.1		
Avg 1st Peak: 24 ticks (1-2 min after report)	Min: 10 ticks (JAN '12)		Max: 54 ticks (AUG '11)	
Avg 2nd Peak: 53 ticks (4-9 min after report)	Min: 33 ticks (OCT '12)		Max: 77 ticks (AUG '11)	
Avg Reversal: 51 ticks (15-21 min after report)	Min: 21 ticks (JAN '12)		Max: 125 ticks (JUL '12)	
Last 6 Reports:	4 : SPK/RTC	2 : 2ND PK	1 : DULL	0 : INDECISIVE
Recommended BracketDistance setting:			5-7	

Good medium impact report to trade. It has achieved a 2nd peak in 3 cases out of the last year, but not since NOV '11. Look for 15-30 ticks on the initial spike and at least 35 on the reversal as it usually delivers more than the spike.