

HIGH IMPACT REPORT ALERT:

Tuesday, 5/28/13

CB Consumer Confidence			RISK: 1	CL 07-13
10:00 am Eastern / 7:00 am Pacific		Forecast: 70.7		
Avg 1st Peak: 22 ticks (1-2 min after report)	Min: 6 ticks (NOV '12)		Max: 54 ticks (AUG '11)	
Avg 2nd Peak: 52 ticks (4-25 min after report)	Min: 33 ticks (OCT '12)		Max: 77 ticks (AUG '11)	
Avg Reversal: 49 ticks (15-21 min after report)	Min: 18 ticks (JAN '13)		Max: 125 ticks (JUL '12)	
Last 6 Reports:	3 : SPK/REV	2 : 2ND PK	1 : DULL	0 : INDECISIVE
Last 12 Reports:	8 : SPK/REV	3 : 2ND PK	1 : DULL	0 : INDECISIVE
Recommended BracketDistance setting:			4	10 Tick Stop

Good medium impact report to trade. It has achieved a 2nd peak in 3 cases out of the last year, including MAR '13. MAR'12 and NOV '12 were dull with a result matching the forecast. Look for 15-30 ticks on the initial spike and at least 35 on the reversal as it usually delivers more than the spike. A potential 2nd peak should deliver 10-25 more ticks than the initial peak.