

HIGH IMPACT REPORT ALERT:

Tuesday, 6/25/13

Core Durable Goods Orders/Durable Goods Orders		RISK: 3	6J 09-13	
8:30 am Eastern / 5:30 am Pacific		Forecast: -0.1% / 3.0%		
Avg 1st Peak: 14 ticks (1-2 min after report)	Min: 4 ticks (FEB '13)	Max: 21 ticks (MAY '13)		
Avg 2nd Peak: 28 ticks (6-24 min after report)	Min: 24 ticks (OCT '12)	Max: 36 ticks (FEB '13)		
Avg Reversal: 26 ticks (18-93 min after report)	Min: 17 ticks (FEB '13)	Max: 58 ticks (JAN '13)		
Last 6 Reports:	3 : SPK/REV	1 : 2ND PK	0 : DULL	2 : INDECISIVE
Recommended Bracket Distance		4	5 Tick Stop	

For the 2nd month, we are shifting to the 6J for this report. Last month had one of the best reactions of 21 ticks on the spike with consistent bullish readings on both parts. Still the report is a riskier one as it can have bipolar results on the core and regular readings. A smaller moving report of late that has the potential for a 2nd peak. FEB and MAR had very divergent forecasts for the core and regular reading resulting in indecisive reactions. The 1st peak often takes hits its max early in the :31 bar then retreats, so a profit target is recommended of about 6-8 ticks. Reversal usually greatly exceeds the peak. Look for about 10-15 ticks on the spike, 25-35 ticks on a potential 2nd peak, and 20-30 ticks on the reversal.

CB Consumer Confidence		RISK: 2	ZB 09-13
10:00 am Eastern / 7:00 am Pacific		Forecast: 75.6	
Recommended BracketDistance setting:		2	4 Tick Stop

Good medium impact report to trade. We will try this on the ZB after it delivered 12 ticks last month in 3 min. There is no other reliable statistical data on the ZB, since the period of influence has been brief. Now with the discussion of tapering of QE3, the ZB should be highly sensitive to all US economic news. Look for 5-10 ticks on the initial spike and about 10 on the reversal as it usually delivers more than the spike. A potential 2nd peak should deliver 5-15 more ticks than the initial peak.