

HIGH IMPACT REPORT ALERT:

Sunday, 6/30/13

CNY Manufacturing PMI			RISK: 2	6A 09-13
9:00 pm Eastern / 6:00 pm Pacific		Forecast: 50.1		
Avg 1st Peak: 16 ticks (1-3 min after report)	Min: 7 ticks (APR '13)		Max: 33 ticks (MAY '12)	
Avg 2nd Peak: 29 ticks (13-30 min after report)	Min: 13 ticks (APR '12)		Max: 50 ticks (MAY '12)	
Avg Reversal: 22 ticks (50-100 min after report)	Min: 8 ticks (SEP '12)		Max: 46 ticks (MAY '12)	
Last 6 Reports:	2 : SPK/REV	3 : 2ND PK	1 : DULL	0 : INDECISIVE
Last 9 Reports:	2 : SPK/REV	6 : 2ND PK	1 : DULL	0 : INDECISIVE
Recommended BracketDistance setting:			4	10 Tick Stop

A newer report for JOBB. RISK 2 due to limited data sample of only 8 reports along with the April report being dull with a report nearly matching the forecast, but no indecisive reactions yet. Due to 3 of 9 occurrences in the past where a source has released data up to 1 min early, set your bracket time for xx:58:57. This is a monthly early indicator of China manufacturing activity. Trade on the 6A since there is no index for CNY and the AUS economy is heavily correlated. This report always is reported on the last day of the month even if on a weekend, so several months do not offer an opportunity to trade. Three reports over the last year released 20, 55 and 58 sec early. This report has delivered a consistent 8-16 ticks on the spike for all except for 1 occasion when it yielded 33 ticks. 6 of the last 9 reports have achieved a 2nd peak of 5-17 ticks more than the 1st peak. Look for 10-30 ticks on the reversal born out over at least 50 min.

The HG 09-13 index will also move for this report, but is not as safe on the initial spike. It tends to spike, then retreat and make another big move on the :02 bar (short if disappointing / long if impressive). I recommend placing a follow on manual trade on the HG after the results are known and the offset from the forecast is greater than 0.5. Look for an entry as the :01 bar is expiring and set a target for 20-30 ticks by the :10 bar.

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