

## HIGH IMPACT REPORT ALERT:

Monday, 9/30/13

<b>Grain Stocks (Corn)</b>			<b>RISK: 2</b>	<b>ZC 12-13</b>
<b>12:00 pm Eastern / 9:00 am Pacific</b>		<b>Forecast: n/a (not on Forex Factory)</b>		
<b>Avg 1st Peak: 93 ticks (1-3 min after report)</b>	<b>Min: 13 ticks (JUN '13)</b>		<b>Max: 133 ticks (MAR '13)</b>	
<b>Avg 2nd Peak: 174 ticks (just after new session open)</b>	<b>Min: 70 ticks (JUN '13)</b>		<b>Max: 230 ticks (SEP '12)</b>	
<b>Avg Reversal: 35 ticks (50-60 min after last pk)</b>	<b>Min: 11 ticks (DEC '12)</b>		<b>Max: 54 ticks (JUN '13)</b>	
<b>Last 6 Reports:</b>	<b>1 : SPK/REV</b>	<b>4 : 2ND PK</b>	<b>0 : DULL</b>	<b>1 : INDECISIVE</b>
<b>Recommended BracketDistance setting:</b>			<b>6</b>	<b>15 Tick Stop</b>

\*\*Newer Report for JOBB that is somewhat unique. Similar to the WASDE report, but quarterly in nature. This applies to corn, wheat and soybeans, but the Corn has the safest and most consistent reaction over the past 15 months. We only have a small data sample with 6 former reports due to historical data unavailable after the threshold exceeds 1 year. This is not found on Forex Factory. Last report on 6.28.13 was indecisive (on Corn, Wheat, and Soybeans) for unknown reasons, but all others chronicled have been safe. In 3 of the last 6 reports, it has triggered a halt in trading due to exceeding 10% change from the open. On all of those occasions, when trading resumed on the following session, the price opens further in the profit with the final peak happening just a few min after the open. It has the high potential to seek a 2nd peak with 5 of the last 6 events. The 1st peak may take more than 1 bar to hit its max. Reversal is usually small and if it goes for a 2nd peak may be slow in coming. Look for 70-130 ticks on the spike, 30-100 more ticks on a potential 2nd peak, and 10-40 ticks on the reversal.

Note: If you have not opened a ZC chart before, you will have to set it up correctly. Open the Data series window on your chart and change the "session template" to "Default 24/7". Then hit okay. If you do not execute this step, your chart will not display historical data and SMA /Pivot data accurately.

<http://usda.mannlib.cornell.edu/MannUsda/viewDocumentInfo.do?documentID=1079>

## HIGH IMPACT REPORT ALERT:

**Monday, 9/30/13**

<b>CNY Manufacturing PMI</b>			<b>RISK: 2</b>	<b>6A 12-13</b>
<b>9:00 pm Eastern / 6:00 pm Pacific</b>		<b>Forecast: 51.6</b>		
<b>Avg 1st Peak: 20 ticks (1-3 min after report)</b>	<b>Min: 7 ticks (APR '13)</b>		<b>Max: 43 ticks (JUL '13)</b>	
<b>Avg 2nd Peak: 30 ticks (13-30 min after report)</b>	<b>Min: 13 ticks (APR '12)</b>		<b>Max: 50 ticks (MAY '12)</b>	
<b>Avg Reversal: 22 ticks (50-100 min after report)</b>	<b>Min: 8 ticks (SEP '12)</b>		<b>Max: 46 ticks (MAY '12)</b>	
<b>Last 6 Reports:</b>	<b>3 : SPK/REV</b>	<b>2 : 2ND PK</b>	<b>1 : DULL</b>	<b>0 : INDECISIVE</b>
<b>Last 11 Reports:</b>	<b>3 : SPK/REV</b>	<b>7 : 2ND PK</b>	<b>1 : DULL</b>	<b>0 : INDECISIVE</b>
<b>Recommended BracketDistance setting:</b>			<b>5</b>	<b>10 Tick Stop</b>

A newer report for JOBB. RISK 2 due to limited data sample of only 11 reports along with the April report being dull with a report matching the forecast, but no indecisive reactions yet. **Due to 4 of 11 occurrences in the past where a source has released data up to 2:20 min early, set your bracket time for xx:57:30.** 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 is always reported on the last day of the month even if on a weekend, so several months do not offer an opportunity to trade. 5 of the last 6 reports have delivered 13-40 ticks on the first peak. 7 of the last 11 reports have achieved a 2nd peak of 5-17 ticks more than the 1st peak. Look for 10-30 ticks on the reversal borne out over at least 50 min.

The HG 12-13 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, but move your stop up to +10 to capture that profit just in case.

## HIGH IMPACT REPORT ALERT:

Monday, 9/30/13

<b>AUS Retail Sales</b>			<b>RISK: 3</b>	<b>6A 12-13</b>
<b>9:30 pm Eastern / 6:30 pm Pacific</b>		<b>Forecast: 0.3%</b>		
<b>Avg 1st Peak: 26 ticks (1-4 min after report)</b>	<b>Min: 8 ticks (APR '12)</b>		<b>Max: 53 ticks (AUG '11)</b>	
<b>Avg 2nd Peak: 38 ticks (12-28 min after report)</b>	<b>Min: 23 ticks (NOV '12)</b>		<b>Max: 62 ticks (AUG '11)</b>	
<b>Avg Reversal: 25 ticks (16-21 min after report)</b>	<b>Min: 13 ticks (NOV '12)</b>		<b>Max: 58 ticks (AUG '13)</b>	
<b>Last 6 Reports:</b>	<b>2 : SPK/REV</b>	<b>1 : 2ND PK</b>	<b>0 : DULL</b>	<b>3 : INDECISIVE</b>
<b>Last 12 Reports:</b>	<b>3 : SPK/REV</b>	<b>5 : 2ND PK</b>	<b>0 : DULL</b>	<b>4 : INDECISIVE</b>
<b>Recommended BracketDistance setting:</b>			<b>7</b>	<b>10 Tick Stop</b>

Medium yield report that has been much more erratic lately. RISK rating raised to 3 after August had an indecisive report with no apparent cause. July was not traded due to concurrent release with Trade Balance, while June and September were also indecisive due to other smaller influence reports at the same time. This report will be released with no other AUS news. Bracket size raised to 7 to accommodate potential noise. Look for 10-15 ticks on the first peak which can happen after the :31 candle. While November through March all had 2<sup>nd</sup> Peaks for about 6-20 more ticks than the first peak around 12-28 minutes after the report release, we have not seen a 2<sup>nd</sup> Peak since then with the exception of September. The Reversal usually yields 15-25 ticks in 16-21 minutes after the release; however if there is a second peak, look for the reversal to take 35-80 minutes.