

## HIGH IMPACT REPORT ALERT:

Friday, 11/1/13

ISM Manufacturing PMI		RISK: 2	ZB 12-13	
10:00 am Eastern / 7:00 am Pacific		Forecast: 55.3		
Avg 1st Peak: 15 ticks (1-4 min after report)	Min: 6 ticks (JUL '13)	Max: 26 ticks (SEP '13)		
Avg 2nd Peak: 24 ticks (39-60 min after report)	Min: 10 ticks (OCT '13)	Max: 37 ticks (SEP '13)		
Avg Reversal: 12 ticks (6-35 min after report)	Min: 8 ticks (OCT '13)	Max: 16 ticks (JUL '13)		
Last 4 Reports:	2 : SPK/REV	2 : 2ND PK	0 : DULL	0 : INDECISIVE
Recommended BracketDistance setting:		3	5 Tick Stop	

Parameters	
BracketDistance	3
Entry CancelledIfGap	False
Entry Slippage Ticks	16
Entry StopLimit Orders	True
Entry Time	09:59:57
Mode	StrategyInternal

**Be sure to select "Strategy Internal" mode in the JOBB settings to ensure your stop loss is not rejected on the ZB. It is also recommended to use limit orders with a slippage setting of 16 or less to bypass the CME restrictions.**

Good medium impact report to trade. We continue to trade this on the ZB after a healthy yield in the last 5 months of 6-26 ticks and can now offer tabulated statistics. 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. Unless the result deviates less than 1 point from the forecast, look for 10+ ticks on the initial spike and about 10 on the reversal as it usually delivers about the same as the spike. A potential 2nd peak should deliver 5-15 more ticks than the initial peak. A weak reading will cause the ZB to rally and strong reading will cause the ZB to fall.