

HIGH IMPACT REPORT ALERT:

Wednesday, 1/8/14

ADP Non-Farm Employment Change		RISK: 1	ZB 03-14	
8:15 am Eastern / 5:15 am Pacific		Forecast: 199K		
Avg 1st Peak: 12 ticks (1-3 min after report)	Min: 5 ticks (NOV '13)	Max: 16 ticks (DEC '13)		
Avg 2nd Peak: 21 ticks (8-40 min after report)	Min: 15 ticks (OCT '13)	Max: 25 ticks (DEC '13)		
Avg Reversal: 14 ticks (45-60 min after last pk)	Min: 6 ticks (AUG '13)	Max: 24 ticks (SEP '13)		
Last 5 Reports:	1 : SPK/REV	3 : 2ND PK	0 : DULL	1 : 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. It is also recommended to use limit orders with a slippage setting of 16 or less to bypass the CME restrictions (time will vary).

Newer Report for JOBB that we will continue to trade on the ZB instead of the 6J. Sept was indecisive due to a near exact match of the result to the forecast. Due to the legitimate cause and low probability of these conditions repeating, this remains a RISK 1 trade. The previous 3 months before AUG resulted in 21 ticks on the 1st peak, then a reversal of 13 or 17 ticks realized within a few min. I recommend using a profit target of 10-12 and exiting within 10 sec of the bar open. Look for 5-15 ticks on the spike and 10-15 ticks on the reversal.

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Crude Oil Inventory			RISK: 4	CL 02-14
10:30 am Eastern / 7:30 am Pacific		Forecast(C/G/D): 2.20M/2.25M/2.00M		
Avg 1st Peak: 36 ticks (1-3 min after report)	Min: 11 ticks (3/27/13)		Max: 93 ticks (4/4/12)	
Avg 2nd Peak: 82 ticks (5-40 min after report)	Min: 25 ticks (10/11/12)		Max: 191 ticks (9/18/13)	
Avg Reversal: 71 ticks (17-44 min after Pk)	Min: 19 ticks (3/27/13)		Max: 211 ticks (5/15/13)	
Last 10 Reports:	1 : SPK/REV	7 : 2ND PK	1 : DULL	1 : INDECISIVE
Last 25 Reports:	7 : SPK/REV	14 : 2ND PK	1 : DULL	3 : INDECISIVE
Recommended BracketDistance setting:			10	15 Tick Stop

Trade with caution and ensure you understand the risk. Use a 10 tick buffer for this trade to avoid a premature fill in the wrong direction. RISK raised to "4" due to the season shift. This report is 3-pronged (Crude oil, Gasoline, and Distillates - Heating Oil)

Now as we are in the fall and transitioning to winter, we have seen a transition where the Distillate reading gains in significance making the report less stable and safe. The reports are still profitable, but are more difficult to make a safe exit. Quick and large reversals are common, so I recommend using a breakeven and profit target. Be sure and exit if you see the price action hovering for more than 5 sec as it will likely reverse strongly. Look for 20-50 ticks on the spike, and 40-60 ticks on the reversal. If the initial spike pops for only 15-20 ticks, get out there if possible, because a reversal is likely forthcoming. Does not routinely abide by the laws of supply and demand.

It is also a safe play to wait out the initial reaction to check the results and enter a manual trade 2-5 min after the report breaks or use a Trap Trade with an offset of 20-25 ticks. Paper trade this if you have not traded this report before.

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10-y Bond Auction		RISK: 2	ZB 03-14	
1:00 pm Eastern / 10:00 am Pacific		Forecast: n/a		
Avg 1st Peak: 9 ticks (1-3 min after report)	Min: 4 ticks (APR '13)	Max: 21 ticks (JUL '12)		
Avg 2nd Peak: 18 ticks (6-30 min after report)	Min: 5 ticks (NOV '13)	Max: 53 ticks (DEC '11)		
Avg Reversal: 12 ticks (10-40 min after last Pk)	Min: 5 ticks (DEC '12)	Max: 56 ticks (AUG '11)		
Last 6 Reports:	2 : SPK/REV	2 : 2ND PK	2 : DULL	0 : INDECISIVE
Last 12 Reports:	3 : SPK/REV	6 : 2ND PK	3 : DULL	0 : INDECISIVE
Recommended BracketDistance setting:		2	3 Tick Stop	

Be sure to select "Strategy Internal" mode in the JOBB settings to ensure your stop loss is not rejected on the ZB.

Set your activation time for xx:01:20 as the spike will happen a little over 1 min late. Use a 3 tick stop loss. Expect to be filled with 0-2 ticks of slippage, then look for 4-8 ticks on the spike at a point of support or resistance in that area. Though this is the 10-y Auction, it has caused a reaction on the ZB for the last 2+ years consistently (5 dull reactions but no indecisive), and little reaction on the ZN. We have only seen 1 spike of more than 9 ticks since January, and it has just barely been over the dull threshold lately, so if you have an opportunity to exit with 1-3 ticks, take it. If you see it hover around your fill point for more than 2 min, exit near breakeven as it is likely a dull reaction. **If you do not get filled by xx:02:00, cancel the order.** It may go for a 2nd peak about 15 min to 1 hr after the report for 4-10 ticks more than the spike. The reversal usually matches the original spike and takes 10-40 min to pan out.

If you are new to JOBB in the last month, please click on the following link to watch a 15 min video discussing the unique nature of the Bond Auctions:

<https://jobbracketbreakout.net/new-report-to-trade-bond-auction>

HIGH IMPACT REPORT ALERT:

Wednesday, 1/8/14

FOMC Meeting Minutes			RISK: 2	ZB 03-14
2:00 pm Eastern / 11:00 am Pacific		Forecast: n/a		
Avg 1st Peak: 8 ticks (1-2 min after report)	Min: 4 ticks (JUL '12)		Max: 19 ticks (APR '12)	
Avg 2nd Peak: 21 ticks (7-30 min after report)	Min: 9 ticks (APR '13)		Max: 51 ticks (APR '12)	
Avg Reversal: 14 ticks (29-53 min after last Pk)	Min: 7 ticks (OCT '12)		Max: 24 ticks (JUL '13)	
Last 6 Reports:	1 : SPK/REV	5 : 2ND PK	0 : DULL	0 : INDECISIVE
Last 12 Reports:	2 : SPK/REV	9 : 2ND PK	1 : DULL	0 : INDECISIVE
Recommended BracketDistance setting:			2	4 Tick Stop

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.

This report is newer to JOBB after a very safe record, but we are making it a risk 2 due to the FED connection. Expect to be filled with 0-2 ticks of slippage, then look for 4-6 ticks on the spike and a point of support or resistance in that area. A profit target of 6 is recommended and an auto breakeven as the spike may be brief and unsustainable. This is the detail of the decision of the FED decision from 3 weeks ago. This report normally peaks on the first bar and yields 10 or less ticks on every instance except for 1, but given the implications of QE3 ending and the government shutdown, there is a potential for a bigger move.