

HIGH IMPACT REPORT ALERT:

Friday, 2/28/14

Prelim GDP			RISK: 2	ZB 06-14
8:30 am Eastern / 5:30 am Pacific		Forecast: 2.6%		
Avg 1st Peak: 9 ticks (1-2 min after report)	Min: 3 ticks (FEB '13)		Max: 13 ticks (MAY '13)	
Avg 2nd Peak: 20 ticks (7-60 min after report)	Min: 17 ticks (AUG '13)		Max: 23 ticks (MAY '13)	
Avg Reversal: 10 ticks (30-55 min after last pk)	Min: 3 ticks (FEB '13)		Max: 14 ticks (MAY '13)	
Last 4 Reports:	1 : SPK/REV	2 : 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.

***Switch to the ZB 06-14 contract!**

This report was not traded in the last 4 occurrences as it was double booked with Unemployment claims on Thursday each time. This is the second reading on GDP which follows the Advance reading from last month. Since it is a quarterly report, the opportunities are rare and the statistics limited. Still for 2013, we have 4 reports cataloged that would have given 3 safe reactions of 10, 11, and 13 ticks with 1 dull reaction allowing for an exit within 2 ticks of breakeven. Look for about 5-8 ticks net on the spike, another 7-10 ticks on a probable 2nd peak, and 9-12 ticks on the reversal. With the limited data sample, there is no trend data on the timing of the 2nd peak and reversal.