## **HIGH IMPACT REPORT ALERT:**

# Sunday, 3/23/14

CNY HSBC Flash Manufacturing PMI						RISK: 2	HG 05-14
9:45 pm Eastern / 6:45 pm Pacific				Forecast: 48.7			
Avg 1st Peak: 21 ticks (2-3 min after report)		Min: 10 ticks (FEB '13)				Max: 37 ticks (MAR '13)	
Avg 2nd Peak: 44 ticks		Min: 14 ticks (FEB '13)			)	Max: 91 ticks (MAR '13)	
(16-20 min after report)							
Avg Reversal: 24 ticks			Min: 8 ticks (FEB '13)			Max: 55 ticks (APR '13)	
(26-62 min afte							
Last 6 Reports:	3:SPK/REV		3:21	ND PK	O: DULL		0 : INDECISIVE
Last 12 Reports	4:SPK/REV		8:21	2ND PK		: DULL	0 : INDECISIVE
Recommended BracketDistance setting:						3	10 Tick Stop

	Parameters						
	BracketDistance	3					
	Entry CancelledIfGappe	False					
	Entry Slippage Ticks	7					
	Entry StopLimit Orders	False					
	Entry Time	21:44:57					
	Mode	StrategyInternal					

Based on the high slippage that often accompanies this report, I am recommending the stop limit orders with the settings to the left.

CNY HSBC Flash Manufacturing PMI					RISK: 2	6A 06-14	
9:45 pm Eastern / 6:45 pm			ic	Forecast:	48.7		
Avg 1st Peak: 28 ticks (1-3 min after report)			9 ticks (	SEP '12)	Max: 64 t	Max: 64 ticks (FEB '14)	
Avg 2nd Peak: 3 (16-20 min after		Min:	15 ticks	(JUN '12)	Max: 66 t	icks (JUN '13)	
Avg Reversal: 23 ticks (26-62 min after report)		Min: 9 ticks (FEB '14)			Max: 55 t	Max: 55 ticks (JUN '14)	
Last 6 Reports:	3 : SPK/REV		3:2ND PK		0 : DULL	0 : INDECISIVE	
Last 12 Reports	5:SPK/REV		7 : 2ND PK		0 : DULL	0 : INDECISIVE	
Recommended BracketDistance setting:				ξ:	4	10 Tick Stop	

Parameters	
BracketDistance	4
Entry CancelledIfGappe	False
Entry Slippage Ticks	10
Entry StopLimit Orders	False
Entry Time	21:44:57
Mode	StrategyInternal

Based on the high slippage that often accompanies this report, I am recommending the stop limit orders with the settings to the left.

#### © 2014 JOBracketBreakout.net

Risk Disclosure: Derivative transactions, including futures, are complex and carry a high degree of risk. They are intended for sophisticated investors and are not suitable for everyone. We at JOBracketBreakout.net (JOBB) provide this material for informational and educational purposes only and should in no way be construed as investment recommendations. JOBB does not make recommendations in any securities, and does not provide financial, tax, or legal advice. Risk of loss in electronic trading can be substantial. Therefore, you should carefully consider whether such trading is suitable for you in light of circumstances and financial resources. Past performance is not indicative of future results. There is a risk of loss in futures trading.

## **HIGH IMPACT REPORT ALERT:**

## Sunday, 3/23/14

This is a monthly early indicator of China manufacturing activity. Trade on the HG or 6A since there is no index for CNY. This report performed exceptionally between March and September 2013 on the HG delivering 24-37 ticks. Since September, it has been safe, but yielding 12-18 ticks on the spike which often takes multiple bars to reach its peak and last month had 11 ticks of slippage. So we are taking another look at the 6A and finding it to be a potentially better platform at this time. The limit settings above are strongly advised to filter out a bad entry and get picked up on an intrabar retracement. 8 of the last 12 reports have achieved a 2nd peak of 6-20+ ticks more than the 1st peak within 20 min after the release. Look for 20-50 ticks on the reversal.