HIGH IMPACT REPORT ALERT:

Tuesday, 7/15/14

GBP CPI / PPI Input / RPI			RISK: 3	6B 09-14
4:30 am Eastern / 1:30 am Pacific		Forecast: 1.6% / 0.2% / 2.5%		
Avg 1st Peak: 35 ticks (1-2 min after report)		Min: 13 ticks (MAY '14)	Max: 53 ticks (NOV '13)	
Avg 2nd Peak: 48 ticks (9-46 min after report)		Min: 29 ticks (FEB '14)	Max: 58 ticks (APR '14)	
Avg Reversal: 35 ticks (11-47 min after report)		Min: 12 ticks (APR '14)	Max: 71 ticks (OCT '13)	
Last 6 Reports:	3 : SPK/REV	3 : 2ND Peak	0 : DULL	0 : INDECISIVE
Last 10 Reports:	4 : SPK/REV	5 : 2ND Peak	0 : DULL	1 : INDECISIVE
Recommended BracketDistance setting:			6	15 Tick Stop

Parameters	
BracketDistance	6
Entry CancelledIfGappe	False
Entry Slippage Ticks	10
Entry StopLimit Orders	True
Entry Time	04:29:59
Mode	StrategyInternal

Due to the potential for high slippage, I am recommending the Limit Orders with settings to the left. The banding limit for the 6B is 20 ticks.

Newer Report for JOBB, as is all GBP news. This monthly CPI report is also released with PPI and RPI. While the CPI often comes in matching, and the total news may appear conflicting, it produces a stable reaction after the report. **Due to the shifty nature of the 6B, and bid spread issues, set your activation time for xx:29:59 and ensure you have a precise clock synch.** Look for 15-20 ticks net on the :31 or :32 bar. 5 of the last 9 reports have yielded a 2nd Peak of up to 15 more ticks in a wide variety of time frame. Still it is safe to look for a reversal of about 10 ticks after the :32 bar. The reversal that follows the 2nd peak often gives at least 20 ticks in a broad time frame.

HIGH IMPACT REPORT ALERT:

Tuesday, 7/15/14

EUR German ZEW Economic Sentiment - Trap Trade				RISK: 1	6E 09-14
5:00 am Eastern / 2:00 am Pacific			**Forecast: 28.9**		
Avg 1st Peak: 16 ticks (0:03-0:25 sec)		**Min: 8 ticks (APR '14)**		**Max: 27 ticks (JAN '13)**	
Avg Reversal: 16 ticks (1:22 - 7:58 after report)		**Min: 9 ticks (NOV '13)**		**Max: 26 ticks (OCT '13)**	
Last 6 Reports:	3: Tier 1 fills	1: Tier 2 fill	2: DULL (no fill)	0: DULL (fill)	0 : STOPPED
Last 10 Reports:	6: Tier 1 fills	2: Tier 2 fill	2: DULL (no fill)	0: DULL (fill)	0 : STOPPED
Recommended settings:		**Tier 1: 8-10 ticks**	**Tier 2: 15-20 ticks**		**12 Tick Stop**

Set your activation time to xx:59:15, then look to optimize your orders with key areas of support/resistance. If your order is not filled in the first 20 sec, cancel it. This report is prone to have a quick impulse for the 1st peak early in the :01 bar, then a strong pullback, potentially leaving a large naked wick/tail Look for the first peak to be reached by 25 sec after the release at the latest, though it usually is reached within 10 sec. Look for the reversal to return to the near the origin with the timeframe varying from 2 min to up to an hour at most. This is one of the few Trap Trades that we can be patient and wait for more profit, but be sure to trail your stop as more profit is secured. Lately when we have seen larger deviations on the results (more than 5-6 pts), we have seen it achieve a minor 2nd peak between 7 and 21 min after the initial peak for at most 10 more ticks. On these occasions, it is good to let your outer tier fill and patiently wait for more profit on a reversal after the 2nd peak. Over the last 18 months, this report has yielded 9-13 ticks on 10 occasions and 15-23 on 8 occasions, so use a 2 tier approach with 1 trap at about 8-10 ticks offset and the outer tier at 15-20 ticks offset.

HIGH IMPACT REPORT ALERT:

Tuesday, 7/15/14

(Core) Retail Sales			RISK: 2	ZB 09-14
8:30 am Eastern / 5:30 am Pacific		Forecast: 0.5% (Core)/ 0.6% (Reg)		
Avg 1st Peak: 9 ticks (1 min after report)	Min: 3 ticks (OCT '13)		Max: 22 ticks (JUL '13)	
Avg 2nd Peak: 20 ticks (4-40 min after report)	Min: 10 ticks (NOV '13)		Max: 44 ticks (JUL '13)	
Avg Reversal: 13 ticks (20-40 min after last pk)	Min: 9 ticks (JUL '13)		Max: 22 ticks (NOV '13)	
Last 6 Reports:	3 : SPK/REV	2 : 2ND PK	1 : DULL	0 : INDECISIVE
Recommended BracketDistance setting:			3	4 Tick Stop

Parameters	
BracketDistance	3
Entry CancelledIfGapp	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 (time will vary in the example).

A medium mover, but influential and reliable report that we continue to trade on the ZB due to current market dynamics. If the offset from the forecast is only 0.1% then it will likely be dull, but anything larger should allow at least 5 ticks or so net to be captured. A 2nd peak is highly likely for about 1.5-2x the 1st peak in a variable timeframe. We only have about 5 months of reliable statistical data on the ZB, since the period of influence has been brief.

The ZN can also be traded for this report as it will have a similar reaction while allowing less risk with half of the tick value.

HIGH IMPACT REPORT ALERT:

Tuesday, 7/15/14

CNY GDP				RISK: 2	6A 09-14
9:00 pm Eastern / 6:00 pm Pacific			Forecast: 7.4%		
Avg 1st Peak: 23 ticks (2-4 min after report)		Min: 12 ticks (JUL '12)		Max: 41 ticks (APR '12)	
Avg 2nd Peak: 53 ticks (4-18 min after report)		Min: 36 ticks (JUL '12)		Max: 68 ticks (APR '13)	
Avg Reversal: 24 ticks (10-40 min after Pk)		Min: 14 ticks (APR '12)		Max: 47 ticks (JAN '13)	
Last 6 Reports:	4 : SPK/REV	2 : 2ND PK		0 : DULL	0 : INDECISIVE
Last 10 Reports:	6 : SPK/REV	4 : 2ND PK		0 : DULL	0 : INDECISIVE
Recommended BracketDistance setting:				5	5 Tick Stop

Limited data sample due to the quarterly frequency. **This report releases about 40 sec early every time, so set your activation time to xx:59:12. The peak is normally on the :01 to :03 bar (2-4 min after release).** This is the Quarterly GDP for China. Trade on the 6A since there is no index for CNY and the AUS economy is heavily correlated. Look for 10-15 ticks net on the spike, and 15-25 on the reversal. There is a potential for a 2nd peak of about 15-20 more ticks, with 4 occurrences in the last 2+ yrs. The reaction is also prone to quick and sharp reversals, so be careful if you see a long tail/wick on the initial spike.

The HG (HG 09-14) also reacts to the news, but it a bit delayed. You could setup JOBB on that with the same settings, or manually trade it after you capture the 6A spike.