

## HIGH IMPACT REPORT ALERT:

Thursday, 8/7/14

<b>GBP Official Bank Rate - Trap Trade</b>				<b>RISK: 2</b>	<b>6B 09-14</b>
<b>7:00 am Eastern / 4:00 am Pacific</b>			<b>Forecast: 0.50% (No change)</b>		
<b>Avg 1st Peak: 18 ticks (0:00-0:16 sec)</b>		<b>Min: 4 ticks (JUL '14)</b>		<b>Max: 37 ticks (FEB '14)</b>	
<b>Avg Reversal: 20 ticks (0:03 - 0:50 after report)</b>		<b>Min: 6 ticks (JUL '14)</b>		<b>Max: 42 ticks (FEB '14)</b>	
<b>Last 6 Reports:</b>	<b>1 : Tier 1</b>	<b>1: Tier 2</b>	<b>4 : DULL (no fill)</b>	<b>0 : DULL (fill)</b>	<b>0 : STOPPED</b>
<b>Last 10 Reports:</b>	<b>3 : Tier 1</b>	<b>2: Tier 2</b>	<b>5 : DULL (no fill)</b>	<b>0 : DULL (fill)</b>	<b>0 : STOPPED</b>
<b>Recommended settings:</b>		<b>Tier1: 16-18 ticks</b>	<b>Tier2: 26-28 ticks</b>	<b>15 Tick Stop</b>	

This is the Bank of England Official Bank Rate and Asset Purchase Facility. As there has not been any change to these in over a year, the reaction is always a whipsaw or unsustainable spike. Out of the last 10 reports, we have seen 3 reports fill the inner tier and 2 fill the outer tier, then the reversal gives 12-18 ticks from the first tier or average entry to be captured usually in the latter part of the :01 bar (0:15 - 0:46). The remaining 5 reports were dull with no fill so we have had no poor setups to cause a loss.

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Thursday, 8/7/14

<b>EUR ECB Minimum Bid Rate - Trap Trade</b>			<b>RISK: 3</b>	<b>6E 09-14</b>	
<b>7:45 am Eastern / 4:45 am Pacific</b>		<b>Forecast: 0.15% (no change)</b>			
<b>Avg 1st Peak: 28 ticks (0:01-0:06 sec)</b>	<b>Min: 20 ticks (APR '14)</b>		<b>Max: 35 ticks (MAR '14)</b>		
<b>Avg Reversal: 42 ticks (0:06 - 1:26 after report)</b>	<b>Min: 18 ticks (FEB '14)</b>		<b>Max: 64 ticks (MAR '14)</b>		
<b>Last 6 Reports:</b>	<b>3 : Tier 1</b>	<b>2: Tier 2</b>	<b>1 : DULL (no fill)</b>	<b>0 : DULL (fill)</b>	<b>0 : STOPPED</b>
<b>Recommended settings:</b>		<b>Tier 1: 18-20 ticks</b>	<b>Tier 2: 28-32 ticks</b>	<b>15 Tick Stop</b>	

5 of the last 6 months have shown great Trap Trade opportunities for this trade as the ECB is desperate to devalue the EURO with limited options. Prior to that this was a dull mover for several months. Last month was dull again, so the period may be ending. With the forecast rate cut in June, we just used the outer tier setting of an average of 30 ticks and it yielded a max of about 40 ticks. No change is expected this time in the rate, but the other actions by the ECB will be on watch. Look for the first peak to be reached quickly within 10 sec after the release, then the reversal to materialize between 6 sec on the :31 bar up to about 90 sec. The last 4 reactions other than the dull report have yielded 20, 28, and 35 ticks initially, with reversals of 45, 18, and 64 ticks. Try to optimize the location of the tier to be just outside of a Pivot, SMA, or HOD/LOD/OOD. **If you are not filled in the first 20 sec, cancel the order.**

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## HIGH IMPACT REPORT ALERT:

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Unemployment Claims - Trap Trade			RISK: 1	6J 09-14	
8:30 am Eastern / 5:30 am Pacific		Forecast: 305K			
Avg 1st Peak: 14 ticks (0:01-0:22 sec)	Min: 8 ticks (11/21/13)		Max: 21 ticks (12/5/13)		
Avg Reversal: 13 ticks (0:11 - 3:30 after report)	Min: 8 ticks (11/21/13)		Max: 26 ticks (12/12/13)		
Last 12 Reports:	5 : Tier 1	1: Tier 2	6 : DULL (no fill)	0 : DULL (fill)	0 : STOPPED
Recommended settings:		Tier 1: 8-10 ticks	Tier 2: 18-20 ticks	10 Tick Stop	

Look for the first peak to be reached in 1-22 sec after the release, then the reversal to materialize between 11 sec on the :31 bar up to about 4-5 min. Of the reactions that would have breached the Trap tiers, we have had several reports yield 8-12 ticks and a few other reports yield 19-21 ticks since inception, so use a 2 tier approach with 1 trap at about 8-10 ticks offset and the outer tier at 18-20 ticks offset. Try to optimize the location of the tier to be just outside of a Pivot, SMA, or HOD/LOD/OOD. **If you are not filled in the first 20 sec, cancel the order.** ECB Press conference will commence at the same time, but take a few min to have an effect.

## **HIGH IMPACT REPORT ALERT:**

**Thursday, 8/7/14**

<b>Natural Gas Storage (Yellow Report)</b>		<b>RISK: 5</b>	<b>NG 09-14</b>	
<b>10:30 am Eastern / 7:30 am Pacific</b>		<b>Forecast: 89B FT<sup>3</sup></b>		
<b>Avg 1st Peak: 64 ticks (1-2 min after report)</b>	<b>Min: 13 ticks (11/7/13)</b>	<b>Max: 170 ticks (5/2/13)</b>		
<b>Avg 2nd Peak: 108 ticks (4-20 min after rpt)</b>	<b>Min: 23 ticks (11/7/13)</b>	<b>Max: 257 ticks (6/14/12)</b>		
<b>Avg Reversal: 63 ticks (11-40 min after Pk)</b>	<b>Min: 16 ticks (3/8/12)</b>	<b>Max: 155 ticks (8/16/12)</b>		
<b>Last 10 Reports:</b>	<b>3 : SPK/REV</b>	<b>4 : 2ND PK</b>	<b>0 : DULL</b>	<b>3 : INDECISIVE</b>
<b>Last 25 Reports:</b>	<b>10 : SPK/REV</b>	<b>7 : 2ND PK</b>	<b>0 : DULL</b>	<b>8 : INDECISIVE</b>
<b>Recommended BracketDistance setting:</b>			<b>10</b>	<b>20 Tick Stop</b>

**Trade with caution and ensure you understand the risk. THIS IS THE RISKIEST REPORT FOR JOBB. Occasionally prone to opposite direction spike 1-2 sec before report is released and slippage up to 30+ ticks (40-50 ticks on moves that gross over 100 ticks). USE of JOBB is highly risky due to the potential of the order filling in the wrong direction.**

**Set your bracket entry time only 1 second early (xx:29:59) and ensure a good clock synch.** A profit target of 20 ticks or less is safer, while also using a breakeven to move the stop to a more favorable position. This report is similar to the CL inventory, but it is prone to a decisive direction after the report release and about 15-30 ticks of slippage. Look for 20-40 ticks net on the spike after slippage, and a reversal that often exceeds the spike. If the offset between the result and the forecast is less than 10, trading the reversal is a safe proposition. If the results are matching or nearly matching, buying the dips and selling the tops is a good play.

Another reliable approach is to look for a reversal entry late in the :33 bar and look for 15-20 ticks. As long as there is a stable spike on the :31 bar, this is successful about 2/3 of the time with a stop of about 10 ticks.

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## HIGH IMPACT REPORT ALERT:

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<b>AUS RBA Monetary Policy Statement</b>			<b>RISK: 2</b>	<b>6A 09-14</b>
<b>9:30 pm Eastern / 6:30 pm Pacific</b>		<b>Forecast: n/a</b>		
<b>Avg 1st Peak: 18 ticks (1-4 min after report)</b>	<b>Min: 7 ticks (MAY '13)</b>		<b>Max: 29 ticks (AUG '11)</b>	
<b>Avg 2nd Peak: 35 ticks (12-34 min after report)</b>	<b>Min: 18 ticks (FEB '13)</b>		<b>Max: 73 ticks (MAY '11)</b>	
<b>Avg Reversal: 26 ticks (30-60 min after report)</b>	<b>Min: 8 ticks (MAY '12)</b>		<b>Max: 61 ticks (AUG '11)</b>	
<b>Last 6 Reports:</b>	<b>2 : SPK/REV</b>	<b>2 : 2ND PK</b>	<b>1 : DULL</b>	<b>1 : INDECISIVE</b>
<b>Last 21 Reports</b>	<b>6 : SPK/REV</b>	<b>4 : 2ND PK</b>	<b>1 : DULL</b>	<b>1 : INDECISIVE</b>
<b>Recommended BracketDistance setting:</b>			<b>3</b>	<b>5 Tick Stop</b>

Small moving AUS report. Limited data sample due to quarterly periodicity, but it is consistent and safe. We saw an indecisive report stop us out last quarter due to Chinese CPI releasing at the same time. Reaction will be based on the internals of the statement and can pan out slowly. Only look to go for 5-10 ticks on the spike after the bracket and slippage. A 2nd Peak is possible but not likely for a few more ticks in the 12-34 min range. Look for 10-25 ticks on the reversal in 30-60 min.