

HIGH IMPACT REPORT ALERT: Wednesday, 6/13/12

Monthly (Core) Retail Sales				
8:30 am Eastern / 5:30 am Pacific		Forecast: 0.1% (Core) -0.1% (Reg)		
Avg 1st Peak: 25 ticks (1 min after report)	Min: 10 ticks (MAR '12)		Max: 69 ticks (AUG '11)	
Avg 2nd Peak: 46 ticks (9-24 min after report)	Min: 14 ticks (MAR '12)		Max: 104 ticks (AUG '11)	
Avg Reversal: 55 ticks (26-46 min after report)	Min: 18 ticks (MAR '12)		Max: 117 ticks (MAY '12)	
Last 6 Reports:	0 : SPK/RTC	5 : 2ND PK	1 : DULL	0 : INDECISIVE

One of the best reports of the month to trade that is a big mover and has a predictable reaction. Every report has a 2nd peak in the 9-24 min range. Also generates a big reversal slightly more than the 2nd peak magnitude just before or after the open of the CL. Even with the dull reaction three months ago with both readings matching, it still had a 2nd peak 6 min after the report release. The PPI report will be released at the same time, but will be heavily overshadowed by this report, but could cause some initial choppy movement if offsetting.

HIGH IMPACT REPORT ALERT: Wednesday, 6/13/12

Crude Oil Inventory				
10:30 am Eastern / 7:30 am Pacific		Forecast: -1.4M		
Avg 1st Peak: 38 ticks (1-3 min after report)	Min: 13 ticks (3/28/12)		Max: 93 ticks (4/4/12)	
Avg 2nd Peak: 81 ticks (5-23 min after report)	Min: 26 ticks (5/2/12)		Max: 172 ticks (4/4/12)	
Avg Reversal: 53 ticks (6-25 min after Pk)	Min: 25 ticks (2/23/12)		Max: 138 ticks (5/16/12)	
Last 10 Reports:	1 : SPK/RVS	8 : 2ND PK	0 : DULL	1 : INDECISIVE

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.

Look for 30-50 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.

Lately volatile reactions are caused by offsetting results in the crude and the products. 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. Paper trade this if you have not traded this report before.