

HIGH IMPACT REPORT ALERT: Thursday, 8/9/12

Natural Gas Inventory (Yellow Report) Trade NG 09-12				
10:30 am Eastern / 7:30 am Pacific		Forecast: 30B FT³		
Avg 1st Peak: 50 ticks (1-3 min after report)	Min: 19 ticks (4/19/12)		Max: 69 ticks (4/12/12)	
Avg 2nd Peak: 70 ticks (5 min after rpt)	Min: 70 ticks (3/29/12)		Max: 70 ticks (3/29/12)	
Avg Reversal: 50 ticks (6-14 min after Pk)	Min: 16 ticks (3/8/12)		Max: 98 ticks (4/12/12)	
Last 10 Reports:	5 : SPK/RTC	1 : 2ND PK	0 : DULL	1 : INDECISIVE

Trade with caution and ensure you understand the risk. With the May contract expiry on Wednesday, strange behavior may be afoot. Occasionally prone to opposite direction spike 1-2 sec before report is released.

This is similar to the CL inventory, but it is prone to a decisive direction after the report release and about 15-25 ticks of slippage. Look for 15-40 ticks on the spike after slippage, and 40-60 ticks on the reversal.

RBA Monetary Policy Statement				
9:30 pm Eastern / 6:30 pm Pacific		Forecast: n/a		
Avg 1st Peak: 20 ticks (1-6 min after report)	Min: 9 ticks (NOV '11)		Max: 29 ticks (AUG '11)	
Avg 2nd Peak: 47 ticks (12-34 min after report)	Min: 21 ticks (FEB '12)		Max: 73 ticks (MAY '11)	
Avg Reversal: 30 ticks (20-40 min after report)	Min: 15 ticks (NOV '11)		Max: 61 ticks (AUG '11)	
Last 4 Reports:	1 : SPK/RTC	2 : 2ND PK	1 : DULL	0 : INDECISIVE

Medium moving AUS report. Reaction will be based on the internals of the statement and can pan out slowly. Only look to go for 15-30 ticks on the spike and 25-30 on the reversal. Chance of 2nd peak is about 50% for about 20 more ticks on average.