

## **HIGH IMPACT REPORT ALERT: Week of 17-21 September Schedule:**

### **Average week for the middle of the month.**

Monday: Empire State Manufacturing Index – 8:30 AM EDT  
AUS Monetary Policy Meeting Minutes – 9:30 PM EDT

Tuesday: Nothing

Wednesday: Crude Oil Inventories - 10:30 AM EDT

Thursday: Unemployment Claims - 8:30 AM EDT  
Philly Fed Manufacturing Index – 10:00 AM EDT  
Natural Gas Storage - 10:30 AM EDT

Friday: CAN Core CPI - 8:30 AM EDT

### Notes:

1. Rollover all 6 series charts, equities and the DX to the 12-12 contract (6A, 6E, 6C, etc; ES, TF, NQ, DX...)
2. Introducing Empire State Manufacturing as a small influence, but reliable ORANGE report to be traded on the CL. We will keep it on a tight leash and see how it performs for several months.
3. Rollover of the CL to the 11-12 contract should be on Tuesday, 18 SEP as volume shifts. I will advise on the HIRA for Wednesday.

## HIGH IMPACT REPORT ALERT: Week of 17-21 September Schedule:

Monday, 9/17/12

Empire State Manufacturing Index				
<b>8:30 am Eastern / 5:30 am Pacific</b>			<b>Forecast: -1.9</b>	
<b>Avg 1st Peak: 15 ticks (1-3 min after report)</b>	<b>Min: 8 ticks (JUL '12)</b>		<b>Max: 31 ticks (SEP '11)</b>	
<b>Avg 2nd Peak: 24 ticks (8-11 min after report)</b>	<b>Min: 20 ticks (JUN '12)</b>		<b>Max: 53 ticks (APR '12)</b>	
<b>Avg Reversal: 23 ticks (11-21 min after report)</b>	<b>Min: 15 ticks (FEB '12)</b>		<b>Max: 48 ticks (APR '12)</b>	
<b>Last 6 Reports:</b>	<b>3 : SPK/REV</b>	<b>2 : 2ND PK</b>	<b>1 : DULL</b>	<b>0 : INDECISIVE</b>
<b>Recommended Bracket Distance</b>			<b>5</b>	

Another sector industrial based report that reports on the New York state manufacturing output. This report is often released at the same time as Retail Sales, so the data in the table above is only of “uncontaminated reports” where it is released by itself. This is a small mover, but reliable for 10-25 ticks on the 1st peak, 20-40 on an occasional 2nd peak, and 15-30 ticks on the reversal.

AUS Monetary Policy Meeting Minutes (Use 6A 12-12)				
<b>9:30 pm Eastern / 6:30 pm Pacific</b>			<b>Forecast: n/a</b>	
<b>Avg 1st Peak: 21 ticks (1-6 min after report)</b>	<b>Min: 5 ticks (AUG '12)</b>		<b>Max: 46 ticks (SEP '11)</b>	
<b>Avg 2nd Peak: 40 ticks (8-11 min after report)</b>	<b>Min: 28 ticks (DEC '11)</b>		<b>Max: 51 ticks (SEP '11)</b>	
<b>Avg Reversal: 24 ticks (11-21 min after report)</b>	<b>Min: 5 ticks (MAR '12)</b>		<b>Max: 44 ticks (SEP '11)</b>	
<b>Last 6 Reports:</b>	<b>5 : SPK/REV</b>	<b>0 : 2ND PK</b>	<b>1 : DULL</b>	<b>0 : INDECISIVE</b>
<b>Recommended Bracket Distance</b>			<b>5</b>	

## **HIGH IMPACT REPORT ALERT: Week of 17-21 September Schedule:**

Reliable Australian report for moderate impact. Usually good for 15-30 ticks and normally peaks after the first candle. Occasional (2 out of 10 reports) second peak in the 8-11 min range with just a few more ticks than the original peak. Reversal usually matches the magnitude of the spike and should be achieved by 20 min.