

## HIGH IMPACT REPORT ALERT:

Monday, 5/13/13

<b>(Core) Retail Sales</b>			<b>RISK: 2</b>	<b>6J 06-13</b>
<b>8:30 am Eastern / 5:30 am Pacific</b>		<b>Forecast: -0.1% (Core) -0.3% (Reg)</b>		
<b>Avg 1st Peak: 15 ticks (1 min after report)</b>	<b>Min: 5 ticks (FEB '13)</b>		<b>Max: 37 ticks (MAR '13)</b>	
<b>Avg 2nd Peak: 31 ticks (20-35 min after report)</b>	<b>Min: 17 ticks (SEP '12)</b>		<b>Max: 43 ticks (APR '13)</b>	
<b>Avg Reversal: 23 ticks (26-46 min after report)</b>	<b>Min: 10 ticks (FEB '13)</b>		<b>Max: 31 ticks (MAR '13)</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>4</b>	<b>10 Tick Stop</b>

We are shifting to the 6J for this report as it has performed much better than the CL in recent months and it is ironically very attuned to US economic news. One of the medium yielding middle of the month reports to trade that delivers a predictable reaction. Often has a 2nd peak in the 20-35 min range. Look for 10 - 20 ticks on the spike, 20 - 40 ticks on a potential 2nd peak, and 15 - 30 ticks on the reversal.