

HIGH IMPACT REPORT ALERT:

Week of 10 - 14 March Schedule: Moderately busy week in the middle of the month...

Monday: WASDE report - Corn (ZC) - 12:00 PM EDT **(RISK: 2)**

Tuesday: Nothing

Wednesday: Crude Oil Inventories (CL) - 10:30 AM EDT **(RISK: 4)**

10-y Bond Auction (ZB) - 1:01 PM EDT **(TT) (RISK: 2)**

AUS Employment Change (6A) - 8:30 PM EDT **(RISK: 3)**

Thursday: (Core) Retail Sales (ZB) - 8:30 AM EDT **(RISK: 2)**

Unemployment Claims (6J) - 8:30 AM EDT **(TT) (RISK:1)**

30-y Bond Auction (ZB) - 1:01 PM EDT **(RISK: 2)**

Natural Gas Storage (NG) - 10:30 AM EDT **(RISK: 5)**

Friday: Prelim UoM Consumer Sentiment (6J) - 9:55 AM EDT **(TT) (RISK: 2)**

Notes:

1. Daylight Savings Time shift took place on Sunday for the US and Canada. For those residing in the US and Canada, this will make all EUR, AUS, and CNY reports 1 hour later. For those residing outside of the US and Canada, all US and CAN news will be 1 hour earlier. The Eurozone will shift on Sunday March 30, and AUS will shift on Sunday, April 6
2. Retail Sales will be double booked with Unemployment claims on Thursday, so we propose Trap Trade routine on the ZB and the 6J.
3. Contract rollover for the Forex pairs (6A, 6E, 6J...) is expected to be on or about Thursday as it is usually the 13th of the expiring month. We will keep an eye on this and advise as it gets closer.
4. Due to the recent trend of the 10-y Bond Auction becoming more dull and the typical quick acting reversal, we are shifting that to a Trap Trade approach.