<u>HIGH IMPACT REPORT ALERT:</u>

<u>Week of 28 April - 2 May Schedule:</u> Busy week with several new reports!

Monday: Nothing

Tuesday: **GBP Prelim GDP (6B) - 4:30 AM EDT (TT) (RISK: 3)**
CB Consumer Confidence (6J) - 10:00 AM EDT **(RISK: 2)**

Wednesday: ADP Non-Farm Employment Change (6J) - 8:15 AM EDT **(TT) (RISK: 2)**
Advance GDP (ZB) - 8:30 AM EDT **(TT) (RISK:2)**
Crude Oil Inventories (CL) - 10:30 AM EDT **(RISK: 4)**
FOMC Statement (ZB) - 2:00 PM EDT **(TT) (RISK: 3)**
CNY Manufacturing PMI (6A) - 9:00 PM EDT **(RISK: 2) x**

Thursday: GBP Manufacturing PMI (6B) - 4:30 AM EDT **(RISK: 2)**
Unemployment Claims (6J) - 8:30 AM EDT **(TT) (RISK:1)**
ISM Manufacturing PMI (6J) - 10:00 AM EDT **(RISK: 2)**
Natural Gas Storage (NG) - 10:30 AM EDT **(RISK: 5)**

Friday: GBP Construction PMI (6B) - 4:30 AM EDT **(RISK: 2)**
Non-Farm Employment Change (?) - 8:30 AM EDT **(RISK:2)**

Notes:

1. We are introducing GBP Prelim GDP as a risk 3 Trap Trade. This is primarily due to the quarterly frequency and limited sample.
2. Rollover the NG to the new front month contract, NG 06-14.
3. Due to the deteriorating performance of the ZB, we are shifting ADP Payrolls to a Trap Trade approach on the 6J, ISM Manufacturing to the 6J, and the Non Farm Payrolls to another index yet to be determined (most likely ES/YM/NQ).