

HIGH IMPACT REPORT ALERT:

Week of 27 - 31 October Schedule:

Monday: EUR German Ifo Business Climate (6E) - 5:00 AM EDT **(RISK: 2)**

Tuesday: (Core) Durable Goods Orders (6J) - 8:30 AM EDT **(TT) (RISK:2)**
CB Consumer Confidence (6J) - 10:00 AM EDT **(RISK: 2)**

Wednesday: Crude Oil Inventories (CL) - 10:30 AM EDT **(RISK: 3)**
FOMC Statement (ZB) - 2:00 PM EDT **(TT) (RISK: 3)**

Thursday: Advance GDP (ZB) - 8:30 AM EDT **(TT) (RISK:2)**
Natural Gas Storage (NG) - 10:30 AM EDT **(RISK: 5)**
7-y Bond Auction (ZB) - 1:01 PM EDT **(RISK: 2)**
AUS PPI (6A) - 8:30 PM EDT **(TT) (RISK:2)**

Friday: Nothing

Notes:

1. GBP and EUR shifted clocks forward 1 hour for Daylight Savings over the weekend. This adjusts the timing of reports to be out of normal release this week until the US shifts next weekend.
2. Advance GDP will be released concurrently with unemployment claims on Thursday. This will have minimal effect on the Trap Trade.
3. Rollover the NG contract to the 12-14.