Legend:

Notes: 1. This spreadsheet displays the gross tick yield of every report we have recommended to trade in 2012. Where you see an "x" in a blank, it means there was no opportunity or it was not recommended for trading due to a risky situation. 2. ADP, Building Permits, and Industrial Production are no longer recommended.

Avg yield: the average # of gross ticks for a particular report
#: number of report occurrences / opportunities
%P: Percent Profitable - yielded at least 10 ticks gross profit and allowed for an exit to retain the profit.
%I: Percent Indecisive - fills one of the bracket stops, then rapidly reverses to hit the stop loss 15 ticks lower. We assume a worst case scenario of a 20 tick loss in this case to account for 5 ticks of slippage.
%D: Percent Dull - yields less than 10 ticks and may or may not fill your order as it "fails to launch". If filled an exit is available within +/-3 ticks of breakeven.

Bottom Line: We have traded about 300 reports and are over 80% profitable with an average gross tick yield of 28 ticks. This would correlate to an average net yield of about 15 ticks when you account for slippage, the bracket buffer, and exit. So if you trade 10 reports, 8 of them should give you an average of 15 ticks profit, 1 would break even, and 1 would give you a 20 tick loss for a net of 100 ticks total.

	Report	Avg yield	#	%P	%I	%D
Weekly	Natural Gas Storage	53.75	32	78.13	21.88	0
	Oil Inventory	32.38	39	82.05	17.95	0
	Unemployment Claims	18.63	16	68.75	0	31.25
Monthly	ADP	4.50	4	25	25	50
	Beige Book	16.71	7	85.71	0	14.29
	Building Permits	13.00	4	75	0	25
	CB Consumer Confidence	18.78	9	88.89	11.11	0
	Durable Goods	20.14	7	85.71	0	14.29
	Empire State	11.60	5	80	0	20
	Factory Orders	26.11	9	88.89	0	11.11
	FOMC Statement	57.67	6	100	0	0
	Industrial Production	11.50	8	37.5	0	62.5
	ISM Manufacturing PMI	19.50	10	70	10	20
	ISM Non Manufacturing PMI	29.30	10	100	0	0
	Non Farm Employment	59.22	9	88.89	11.11	0
	Philly Fed Manufacturing	28.67	9	77.78	0	22.22
	Retail Sales	12.44	9	77.78	11.11	11.11
	Trade Balance	25.00	7	85.71	0	14.29
Quarterly	Advance GDP	24.67	3	100	0	0
	Prelim GDP	13.33	3	66.67	0	33.33
Irregular	Fed Testimony	19.00	8	87.5	12.5	0
	Fed Speech	13.25	8	62.5	12.5	25
	2012 US Totals	**29.04**	**222**	**78.8**	**9.5**	**11.7**
	2012 AUS Totals	**26.57**	**54**	**85.2**	**7.4**	**7.4**
	2012 CAN Totals	**20.77**	**22**	**86.4**	**4.5**	**9.1**
	2012 EUR Totals	**24.50**	**6**	**100**	**0.0**	**0.0**
	OVERALL TOTALS	**27.91**	**304**	**80.9**	**8.6**	**10.5**

Report	Jan				Feb					Mar				Apr				May					June			
Natural Gas Storage	x	x	x	x	x	x	x	x	x	60	45	56	60	54	69	-20	35	-20	43	34	-20	-20	65	142	-20	124
Oil Inventory	x	x	35	25	69	-20	35	17	53	32	46	39	-20	93	71	-20	29	23	25	35	35	24	44	44	54	-20
Unemployment Claims	x	x	x	x	x	x	x	x	x	x	x	x	x	x	47	13	26	8	x	18	x	x	6	x	18	8
Fed Testimony	x				22	39	x	x	29	16	x	14	x	x				x					-20			
Fed Speech	x				x	7	22	x	x	x	17	23	x	x				19					x			

Report	July				Aug					SEP				OCT					NOV					DEC			
Natural Gas Storage	119	130	81	-20	133	115	105	82	-20	43	60	39	17	68	81												
Oil Inventory	55	-20	-20	88	57	33	67	45	37	35	-20	58	50	35	15												
Unemployment Claims	18	12	26	x	38	x	x	5	30	16	x	9	x	x	x												
Fed Testimony	x	29	23	x	x					x																	
Fed Speech	x				9	x	x	x	-20	x				29													

Report	Jan	Feb	Mar	Apr	May	June	July	Aug	SEP	OCT	NOV	DEC
ADP	25	-20	7	6	x	x	x	x	x			
Beige Book	11	24	x	22	x	21	19	6	x	14		
Building Permits	13	16	4	19	x	x	x	x	x			
CB Consumer Confidence	-20	31	11	25	23	19	10	26	44			
Durable Goods	x	45	11	14	22	18	25	6	x			
Empire State	10	13	x	x	x	14	x	13	8			
Factory Orders	48	22	35	21	8	26	20	44	x	11		
FOMC Statement	33	x	14	22	x	74	x	96	107			
Industrial Production	22	9	18	8	5	4	9	17	x			
ISM Manufacturing PMI	10	12	41	9	43	-20	35	7	11	47		
ISM Non Manufacturing PMI	23	22	35	22	41	32	23	67	12	16		
Non Farm Employment	41	85	-20	x	35	102	57	63	48	122		
Philly Fed Manufacturing	20	39	7	49	44	23	38	9	29			
Retail Sales	34	11	10	14	16	18	8	-20	21			
Trade Balance	9	28	42	47	x	12	19	x	18			
Advance GDP	44	x	x	16	x	x	14	x	x			
Prelim GDP	x	21	x	x	10	x	x	9	x			

		Avg yield	#	%P	%I	%D	Jan	Feb	Mar	Apr	May	June	July	Aug	SEP	OCT	NOV	DEC
AUS																		
	Report																	
Monthly																		
	Employment Change	39.20	10	90	10	0	50	57	38	69	36	64	44	28	-20	26		
	Monetary Policy Mtg Minutes	11.13	8	75	12.5	12.5	x	23	15	16	-20	11	14	5	25			
	RBA Rate Statement	45.44	9	100	0	0	x	107	10	25	101	49	20	15	20	62		
	Retail Sales	16.75	8	75	12.5	12.5	27	10	25	8	x	36	29	19	x	-20		
	Trade Balance	12.40	10	80	10	10	8	15	17	31	15	-20	12	19	12	15		
Quarterly																		
	CPI	37.67	3	100	0	0	12	x	x	79	x	x	22	x	x		x	x
	GDP	42.33	3	100	0	0	x	x	50	x	x	55	x	x	22	x	x	
	Monetary Policy Statement	15.67	3	66.7	0	33.3	x	19	x	x	20	x	x	8	x	x		x
	2012 Totals	**26.57**	**54**	**85.2**	**7.41**	**7.41**												
CAN																		
	Report																	
Monthly																		
	BOC Rate Statement	24.33	6	100	0	0	16	x	31	51	x	23	11	x	14			
	CPI	13.11	9	77.8	0	22.2	23	11	7	14	16	15	16	11	5			
	Employment Change	27.57	7	85.7	14.3	0	21	20	-20	60	56	22	x	34	x			
		20.77	**22**	**86.4**	**4.55**	**9.09**												
EUR																		
	Report																	
Monthly																		
	Minimum Bid Rate	24.50	6	100	0	0	x	x	x	x	14	15	31	32	42	13		
		24.50	**6**	**100**	**0**	**0**												