

HIGH IMPACT REPORT ALERT: Tuesday, 4/17/12

Canadian BOC Rate Statement / Overnight Rate (Trade 6C 06-12)		
9:00 am Eastern / 6:00 am Pacific		Forecast: 1.00%
Avg 1st Peak: 31 ticks (1 min after report)	Min: 16 ticks (JAN '12)	Max: 49 ticks (OCT '11)
Avg 2nd Pk/Fan: 99 ticks (9-67 min after report)	Min: 40 ticks (MAR '12)	Max: 181 ticks (OCT '11)
Avg Reversal: 32 ticks (7-19 min after last Pk)	Min: 16 ticks (DEC '11)	Max: 54 ticks (OCT '11)

Last 6 Reports:	3 : SPK/RTC	1 : 2ND PK	2 : FAN	0 : IND/DULL
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New addition to the JOBB list! This is the Bank Of Canada's periodic adjustment of monetary policy. This is likely to get attention with the European weakness lately and the reappearing weak job numbers in the US. Look for 20-40 ticks on the spike. Expect a 50% chance of a 2nd Peak with a wide range on the time frame. Reversal is achieved quickly after the last peak in 7-19 min.

Industrial Production (ORANGE REPORT)		
9:15 am Eastern / 6:15 am Pacific		Forecast: 0.4%
Avg 1st Peak: 21 ticks (1-3 min after report)	Min: 9 ticks (FEB '12)	Max: 44 ticks (AUG '11)
Avg 2nd Peak: 33 ticks (3-6 min after report)	Min: 19 ticks (MAR '12)	Max: 61 ticks (AUG '11)
Avg Reversal: 31 ticks (5-21 min after report)	Min: 11 ticks (OCT '11)	Max: 67 ticks (AUG '11)

Last 6 Reports:	2 : SPK/RTC	3 : 2ND PK	1 : DULL	0 : INDECISIVE
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One of the most impacting ORANGE reports. Usually good for 15–30 ticks in a gradual rise as opposed to a rapid spike in 1–3 min. Occasional second peak in the 3–6 min range. Reversal usually exceeds the peak for about 20–40 ticks.