

HIGH IMPACT REPORT ALERT: Friday, 9/21/12

CAN CPI (Trade on 6C 12-12)				
8:30 am Eastern / 5:30 am Pacific		Forecast: 0.3% (Core) / 0.3% (Reg)		
Avg 1st Peak: 15 ticks (1-2 min after report)	Min: 7 ticks (MAR '12)		Max: 24 ticks (OCT '11)	
Avg 2nd Peak: 30 ticks (27-34 min after report)	Min: 18 ticks (JUL '12)		Max: 50 ticks (OCT '11)	
Avg Reversal: 20 ticks (14-44 min after report)	Min: 11 ticks (APR '12)		Max: 37 ticks (NOV '11)	
Last 6 Reports:	3 : SPK/RTC	2 : 2ND PK	0 : DULL	1 : INDECISIVE
Recommended BracketDistance setting:			5-7	

Smaller moving Canadian report. Good for 10-25 ticks on an average break with a 50% chance of a much bigger 2nd peak as the reaction pans out slowly and deliberately. Even when the reading matches the forecast, it will give a bounce. The one indecisive report happened when the reading came in at 0%, the razor line between deflation and inflation.