

HIGH IMPACT REPORT ALERT:

Friday, 10/18/13

CAN (Core) CPI			RISK: 3	6C 12-13
8:30 am Eastern / 5:30 am Pacific		Forecast: 0.2% (Core) / 0.1% (Reg)		
Avg 1st Peak: 17 ticks (1-2 min after report)	Min: 5 ticks (SEP '12)		Max: 43 ticks (MAY '13)	
Avg 2nd Peak: 33 ticks (27-34 min after report)	Min: 18 ticks (JUL '12)		Max: 50 ticks (OCT '11)	
Avg Reversal: 21 ticks (14-47 min after report)	Min: 11 ticks (APR '12)		Max: 41 ticks (MAY '11)	
Last 6 Reports:	2 : SPK/REV	1 : 2ND PK	0 : DULL	3 : INDECISIVE
Last 12 Reports:	4 : SPK/REV	4 : 2ND PK	1 : DULL	3 : INDECISIVE
Recommended BracketDistance setting:			4	7 Tick Stop

Smaller moving safe Canadian report. June was not traded due to being double booked with retail sales. May and July were safe, but April and August and September were indecisive due to the results matching the forecast and a 0.0% reading in August. Hence this report has been raised to a RISK 3 with 3 indecisive readings with good cause in the last 6 and 12 months. Good for 10-20 ticks on an average break with a small chance of a bigger 2nd peak of 20-40 ticks as the follow on reaction pans out slowly and deliberately. Look for 15-25 ticks on the reversal. We had one dull report in Sep '12 when the reading came in at 0%, the razor line between deflation and inflation. The peak is occasionally shortly sustained, so a Trap Trade approach with about 10-12 ticks offset will be safe too.