



15th December 2024

**Economic Data Releases &
Their Historical Impact on
Assets**

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Quantwater Tech Investments Data Release Deck –16th December 2024

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Brief

Date	Day	Time (IST)	Cur.	Imp.	Event
16-Dec-24	Mon	20:15	USD	3	US Manufacturing PMI (Dec)
16-Dec-24	Mon	20:15	USD	3	US Services PMI (Dec)
17-Dec-24	Tue	19:00	CAD	2	CAD Core CPI (YoY) (Nov)
17-Dec-24	Tue	19:00	CAD	2	CAD CPI (MoM) (Nov)
17-Dec-24	Tue	19:00	USD	3	US Core Retail Sales (MoM) (Nov)
17-Dec-24	Tue	19:00	USD	3	US Retail Sales (MoM) (Nov)
18-Dec-24	Wed	12:30	GBP	3	GBP CPI (YoY) (Nov)
18-Dec-24	Wed	15:30	EUR	3	EUR CPI (YoY) (Nov)
18-Dec-24	Wed	21:00	USD	3	Crude Oil Inventories
19-Dec-24	Thu	0:30	USD	3	FOMC Statement
19-Dec-24	Thu	0:30	USD	3	FOMC Economic Projections
19-Dec-24	Thu	0:30	USD	3	Fed Interest Rate Decision
19-Dec-24	Thu	1:00	USD	3	FOMC Press Conference
19-Dec-24	Thu	8:30	JPY	3	BoJ Interest Rate Decision
19-Dec-24	Thu	17:30	GBP	3	BoE Interest Rate Decision (Dec)
19-Dec-24	Thu	19:00	USD	3	US GDP (QoQ) (Q3)
19-Dec-24	Thu	19:00	USD	3	US Initial Jobless Claims
19-Dec-24	Thu	19:00	USD	3	US Philadelphia Fed Manufacturing Index (Dec)
19-Dec-24	Thu	20:30	USD	3	US Existing Home Sales (Nov)
20-Dec-24	Fri	19:00	USD	3	US Core PCE Price Index (MoM) (Nov)
20-Dec-24	Fri	19:00	USD	3	US Core PCE Price Index (YoY) (Nov)
30-Jan-25	Thu	0:30	USD	3	Fed Interest Rate Decision

US Manufacturing PMI (Dec)



US Manufacturing PMI (Dec)

Event	US Manufacturing PMI (Dec)			Description
Actual:				<p>The Manufacturing Purchasing Managers' Index (PMI) is a diffusion index incorporating survey results provided by manufacturing firms throughout the country. A reading above fifty suggests the manufacturing sector is expanding, while a reading below fifty suggests the manufacturing sector is in contraction. Policymakers and traders watch these surveys closely as purchasing managers usually have early access to data about their company's performance, rather than waiting for the hard data to emerge. While manufacturing accounts for a far smaller percentage of economic output than services, it is far more cyclical and is therefore a useful indicator of where in the economic cycle the economy is currently situated. A reading that is stronger than forecast is generally supportive (bullish) for the USD while a weaker than forecast reading is generally negative (bearish) for the USD.</p> <p>Historical impact on Assets: USDJPY</p>
Forecast:	49.40			
Previous:	49.70			
Time (GMT):	14:45			
Release Date	Actual	Forecast	Previous	
02-Dec-24	49.70	48.8	48.50	
22-Nov-24	48.80	48.8	48.50	
01-Nov-24	48.50	47.8	47.80	
24-Oct-24	47.80	47.5	47.30	
01-Oct-24	47.30	47.0	47.90	
23-Sep-24	47.00	48.6	47.90	

US Manufacturing PMI (Dec)
USDJPY



C:USDJPY Price Action - 2024-09-23 13:45 GMT

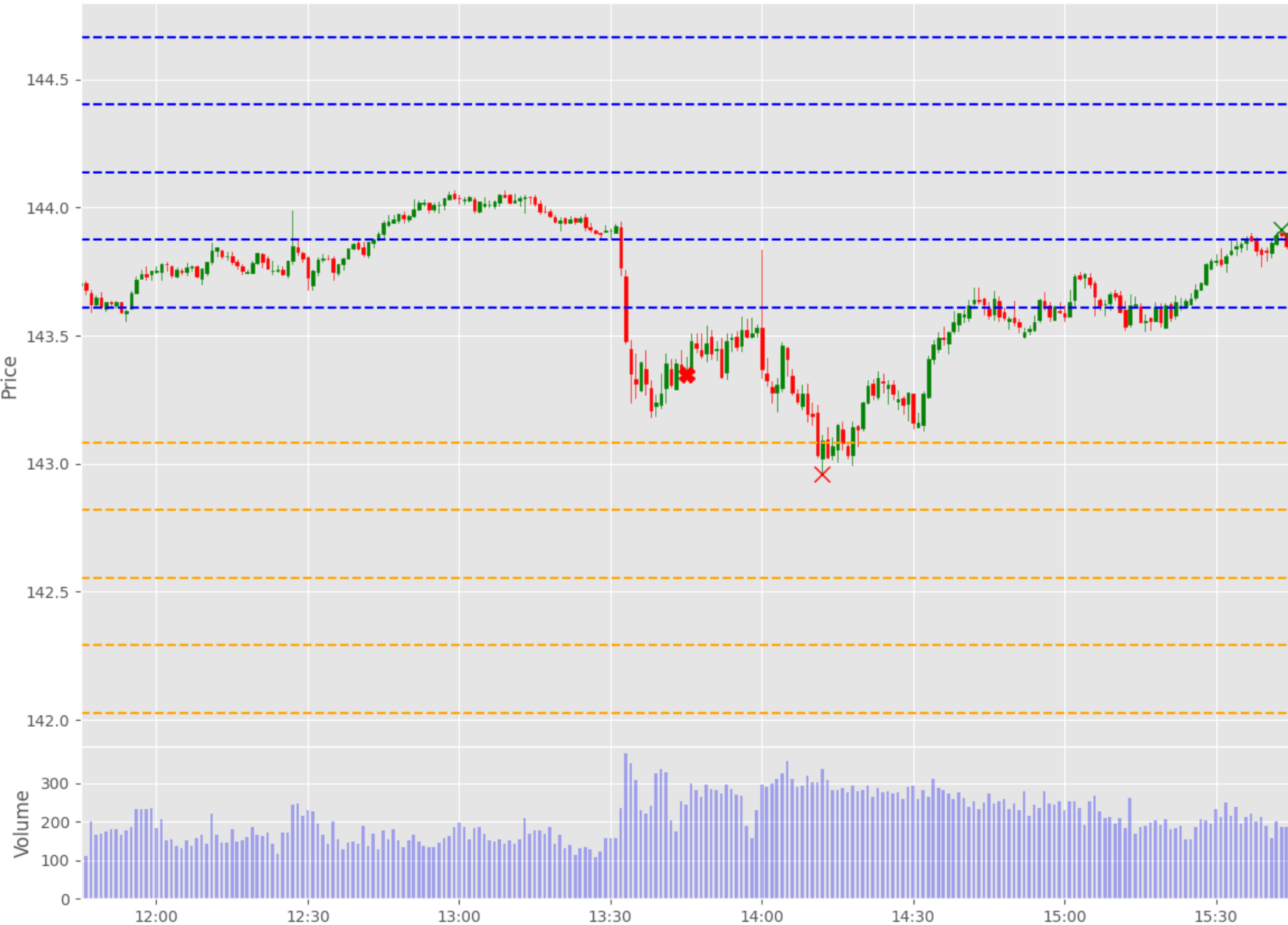


- ✱ Event Time
- - +1 Volatility Unit
- - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0993
Spread: 0.02800
Pre-ATR Volatility: 0.1830
Volatility Unit (ATR*1.5+spread): 0.1769
Max Movement: 3.26x
Min Movement: 1.22x

US Manufacturing PMI (Dec) | Actual: 47.00 | Forecast: 48.6 | Previous: 47.90

C:USDJPY Price Action - 2024-10-01 13:45 GMT

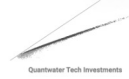


- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.1572
Spread: 0.02800
Pre-ATR Volatility: 0.1240
Volatility Unit (ATR*1.5+spread): 0.2638
Max Movement: 2.15x
Min Movement: 1.47x

US Manufacturing PMI (Dec) | Actual: 47.30 | Forecast: 47.0 | Previous: 47.90

C:USDJPY Price Action - 2024-10-24 13:45 GMT



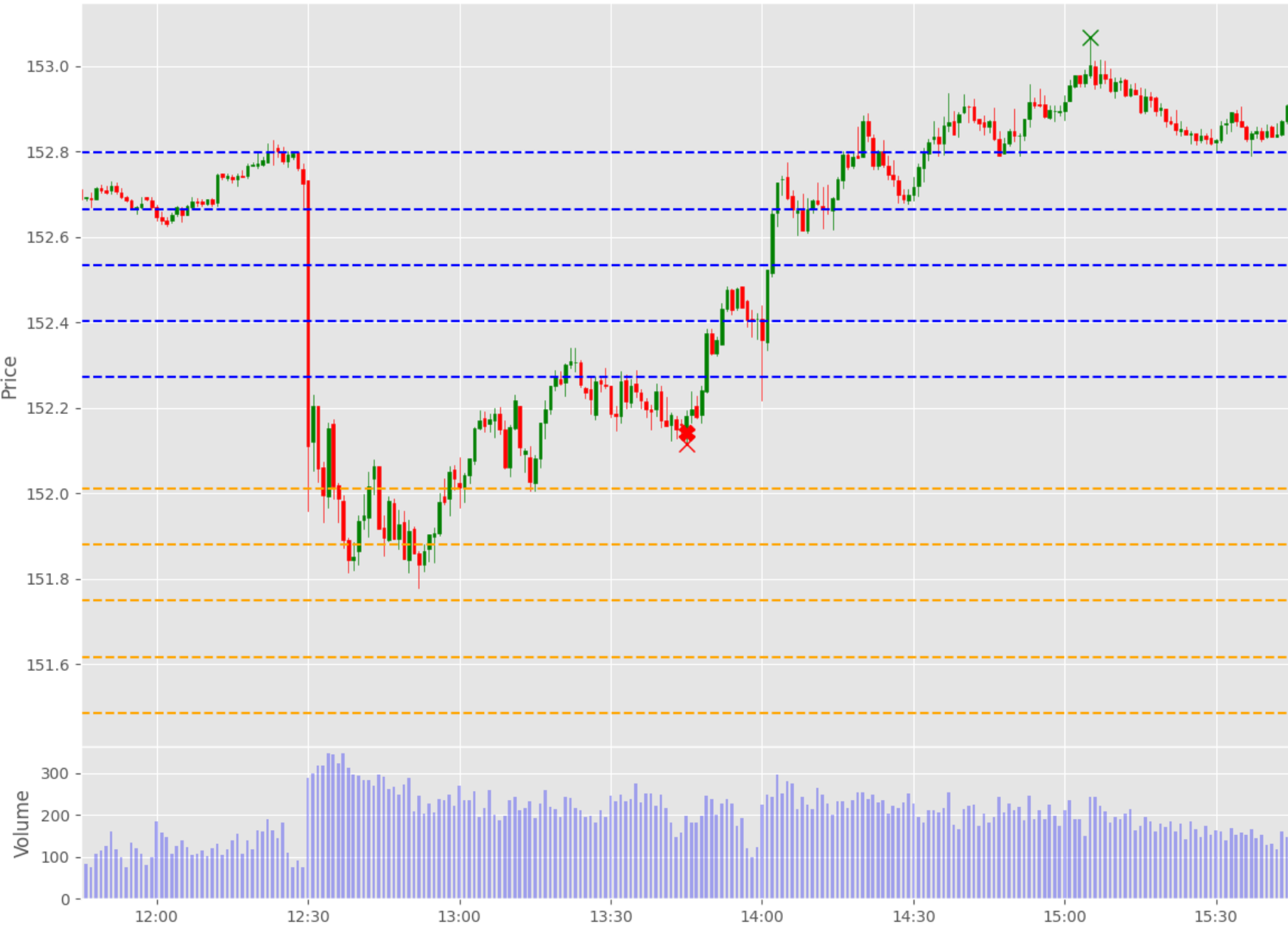
- ✳ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0611
Spread: 0.02800
Pre-ATR Volatility: 0.1410

Volatility Unit (ATR*1.5+spread): 0.1197
Max Movement: 1.55x
Min Movement: 2.87x

US Manufacturing PMI (Dec) | Actual: 47.80 | Forecast: 47.5 | Previous: 47.30

C:USDJPY Price Action - 2024-11-01 13:45 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0687
Spread: 0.02800
Pre-ATR Volatility: 0.2120
Volatility Unit (ATR*1.5+spread): 0.1311
Max Movement: 7.07x
Min Movement: 0.21x

US Manufacturing PMI (Dec) | Actual: 48.50 | Forecast: 47.8 | Previous: 47.80

C:USDJPY Price Action - 2024-11-22 14:45 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0652
Spread: 0.02800
Pre-ATR Volatility: 0.1640
Volatility Unit (ATR*1.5+spread): 0.1258
Max Movement: 2.98x
Min Movement: 0.41x

US Manufacturing PMI (Dec) | Actual: 48.80 | Forecast: 48.8 | Previous: 48.50

C:USDJPY Price Action - 2024-12-02 14:45 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0687
Spread: 0.02800
Pre-ATR Volatility: 0.2050

Volatility Unit (ATR*1.5+spread): 0.1311
Max Movement: 2.39x
Min Movement: 6.50x

Event Summary:
Avg Volatility Unit: 0.1635
Avg Max Movement: 3.40x
Avg Min Movement: 1.23x
Avg Pre-ATR Volatility: 0.1648

US Manufacturing PMI (Dec) | Actual: 49.70 | Forecast: 48.8 | Previous: 48.50

US Services PMI (Dec)



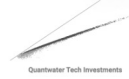
US Services PMI (Dec)

Event	US Services PMI (Dec)			Description
Actual:				<p>The Service PMI release is published monthly by Markit Economics. The data are based on surveys of over 400 executives in private sector service companies. The surveys cover transport and communication, financial intermediaries, business and personal services, computing & IT, hotels and restaurants.</p> <p>An index level of 50 denotes no change since the previous month, while a level above 50 signals an improvement, and below 50 indicates a deterioration. A reading that is stronger than forecast is generally supportive (bullish) for the USD, while a weaker than forecast reading is generally negative (bearish) for the USD.</p> <p>Historical impact on Assets: USDJPY</p>
Forecast:	55.70			
Previous:	56.10			
Time (GMT):	14:45			
Release Date	Actual	Forecast	Previous	
04-Dec-24	56.1	57.0	55.0	
22-Nov-24	57.0	55.2	55.0	
05-Nov-24	55.0	55.3	55.2	
24-Oct-24	55.3	55.0	55.2	
03-Oct-24	55.2	55.4	55.7	
23-Sep-24	55.4	55.3	55.7	

US Services PMI (Dec)
USDJPY



C:USDJPY Price Action - 2024-09-23 13:45 GMT



- ✿ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak



ATR: 0.0993
Spread: 0.02800
Pre-ATR Volatility: 0.1830
Volatility Unit (ATR*1.5+spread): 0.1769
Max Movement: 3.26x
Min Movement: 1.22x

US Services PMI (Dec) | Actual: 55.40 | Forecast: 55.3 | Previous: 55.70

C:USDJPY Price Action - 2024-10-03 13:45 GMT

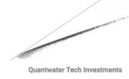


- ✿ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0540
Spread: 0.02800
Pre-ATR Volatility: 0.0800
Volatility Unit (ATR*1.5+spread): 0.1090
Max Movement: 5.55x
Min Movement: 0.93x

US Services PMI (Dec) | Actual: 55.20 | Forecast: 55.4 | Previous: 55.70

C:USDJPY Price Action - 2024-10-24 13:45 GMT



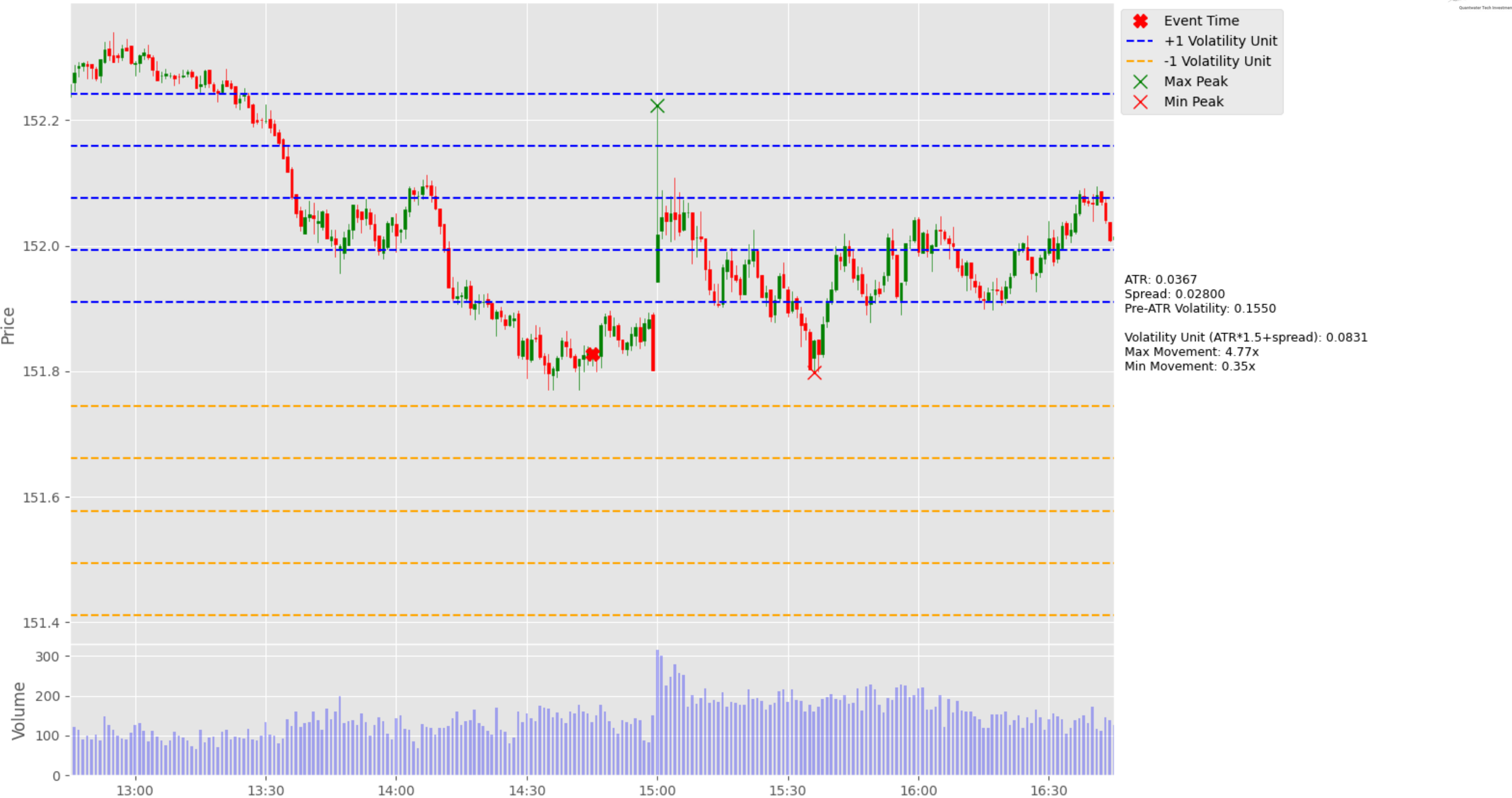
- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0611
Spread: 0.02800
Pre-ATR Volatility: 0.1410

Volatility Unit (ATR*1.5+spread): 0.1197
Max Movement: 1.55x
Min Movement: 2.87x

US Services PMI (Dec) | Actual: 55.30 | Forecast: 55.0 | Previous: 55.20

C:USDJPY Price Action - 2024-11-05 14:45 GMT

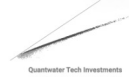


- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0367
Spread: 0.02800
Pre-ATR Volatility: 0.1550
Volatility Unit (ATR*1.5+spread): 0.0831
Max Movement: 4.77x
Min Movement: 0.35x

US Services PMI (Dec) | Actual: 55.00 | Forecast: 55.3 | Previous: 55.20

C:USDJPY Price Action - 2024-11-22 14:45 GMT



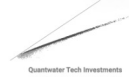
- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak



ATR: 0.0649
Spread: 0.02800
Pre-ATR Volatility: 0.1640
Volatility Unit (ATR*1.5+spread): 0.1253
Max Movement: 2.99x
Min Movement: 0.42x

US Services PMI (Dec) | Actual: 57.00 | Forecast: 55.2 | Previous: 55.00

C:USDJPY Price Action - 2024-12-04 14:45 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0611
Spread: 0.02800
Pre-ATR Volatility: 0.2140

Volatility Unit (ATR*1.5+spread): 0.1197
Max Movement: 0.13x
Min Movement: 7.20x

Event Summary:
Avg Volatility Unit: 0.1228
Avg Max Movement: 3.62x
Avg Min Movement: 1.15x
Avg Pre-ATR Volatility: 0.1446

US Services PMI (Dec) | Actual: 56.10 | Forecast: 57.0 | Previous: 55.00

CAD Core CPI (YoY) (Nov)



CAD Core CPI (YoY) (Nov)

Event	CAD Core CPI (YoY) (Nov)			Description
Actual:				<p>According to Bloomberg, Canadian inflation is projected to decline from 2.0% in October to 1.9% in November, while core inflation (excluding energy and food) expected to ease from 2.6% to 2.5%.</p> <p>The Bank of Canada reduced interest rates by 50 basis points in its most recent meeting, lowering the rate from 3.75% to 3.25%. With inflation continuing to decline, there remains potential for further rate cuts in upcoming meetings. Markets currently estimate a 65% likelihood of a 25-basis-point reduction at the January meeting. However, lower-than-expected inflation data could increase expectations for this rate cuts, potentially weakening the Canadian dollar against major currencies like the US dollar.</p> <p>Historical impact on Assets: USDCAD CADJPY</p>
Forecast:				
Previous:	1.7%			
Time (GMT):	13:30			
Release Date	Actual	Forecast	Previous	
19-Nov-24	1.7%		1.6%	
15-Oct-24	1.6%		1.5%	
17-Sep-24	1.5%		1.7%	
20-Aug-24	1.7%		1.9%	
16-Jul-24	1.9%		1.8%	
25-Jun-24	1.8%		1.6%	

CAD Core CPI (YoY) (Nov)
USDCAD



C:USDCAD Price Action - 2024-06-25 12:30 GMT



CAD Core CPI (YoY) (Nov) | Actual: 1.8 | Forecast: NA | Previous: 1.6

C:USDCAD Price Action - 2024-07-16 12:30 GMT



- ✿ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0007
Spread: 0.00017
Pre-ATR Volatility: 0.0007
Volatility Unit (ATR*1.5+spread): 0.0012
Max Movement: 3.66x
Min Movement: 0.29x

CAD Core CPI (YoY) (Nov) | Actual: 1.9 | Forecast: NA | Previous: 1.8

C:USDCAD Price Action - 2024-08-20 12:30 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0005
Spread: 0.00017
Pre-ATR Volatility: 0.0007
Volatility Unit (ATR*1.5+spread): 0.0009
Max Movement: 3.41x
Min Movement: 0.79x

CAD Core CPI (YoY) (Nov) | Actual: 1.7 | Forecast: NA | Previous: 1.9

C:USDCAD Price Action - 2024-09-17 12:30 GMT

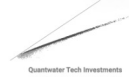


- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✖ Max Peak
- ✖ Min Peak

ATR: 0.0006
Spread: 0.00018
Pre-ATR Volatility: 0.0008
Volatility Unit (ATR*1.5+spread): 0.0010
Max Movement: 2.89x
Min Movement: 1.18x

CAD Core CPI (YoY) (Nov) | Actual: 1.5 | Forecast: NA | Previous: 1.7

C:USDCAD Price Action - 2024-10-15 12:30 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak



ATR: 0.0006
Spread: 0.00018
Pre-ATR Volatility: 0.0006
Volatility Unit (ATR*1.5+spread): 0.0011
Max Movement: 2.34x
Min Movement: 1.74x

CAD Core CPI (YoY) (Nov) | Actual: 1.6 | Forecast: NA | Previous: 1.5

C:USDCAD Price Action - 2024-11-19 13:30 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✖ Max Peak
- ✖ Min Peak

ATR: 0.0006
Spread: 0.00018
Pre-ATR Volatility: 0.0009

Volatility Unit (ATR*1.5+spread): 0.0010
Max Movement: 0.04x
Min Movement: 4.42x

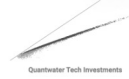
Event Summary:
Avg Volatility Unit: 0.0012
Avg Max Movement: 2.46x
Avg Min Movement: 1.63x
Avg Pre-ATR Volatility: 0.0007

CAD Core CPI (YoY) (Nov) | Actual: 1.7 | Forecast: NA | Previous: 1.6

CAD Core CPI (YoY) (Nov)
CADJPY



C:CADJPY Price Action - 2024-06-25 12:30 GMT



- ✿ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

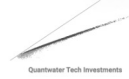
ATR: 0.0773
Spread: 0.02200
Pre-ATR Volatility: 0.0530

Volatility Unit (ATR*1.5+spread): 0.1379
Max Movement: 4.26x
Min Movement: 0.00x



CAD Core CPI (YoY) (Nov) | Actual: 1.8 | Forecast: NA | Previous: 1.6

C:CADJPY Price Action - 2024-07-16 12:30 GMT

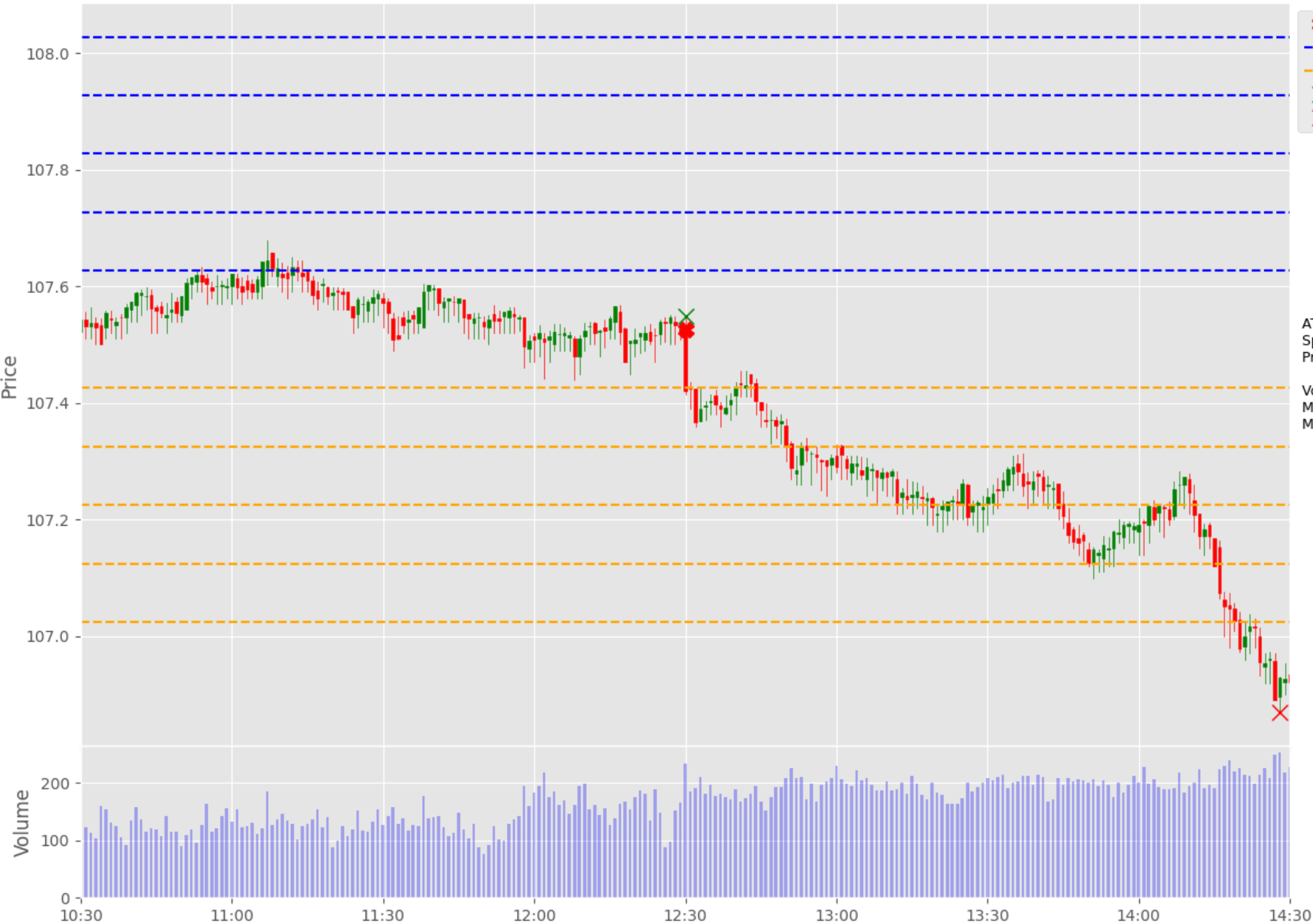
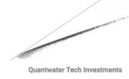


- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✖ Max Peak
- ✖ Min Peak

ATR: 0.0699
Spread: 0.02100
Pre-ATR Volatility: 0.0890
Volatility Unit (ATR*1.5+spread): 0.1259
Max Movement: 1.33x
Min Movement: 1.76x

CAD Core CPI (YoY) (Nov) | Actual: 1.9 | Forecast: NA | Previous: 1.8

C:CADJPY Price Action - 2024-08-20 12:30 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0529
Spread: 0.02100
Pre-ATR Volatility: 0.1090
Volatility Unit (ATR*1.5+spread): 0.1003
Max Movement: 0.22x
Min Movement: 6.54x

CAD Core CPI (YoY) (Nov) | Actual: 1.7 | Forecast: NA | Previous: 1.9

C:CADJPY Price Action - 2024-09-17 12:30 GMT

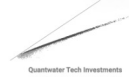


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.1131
Spread: 0.02200
Pre-ATR Volatility: 0.0700
Volatility Unit (ATR*1.5+spread): 0.1917
Max Movement: 4.17x
Min Movement: 4.60x

CAD Core CPI (YoY) (Nov) | Actual: 1.5 | Forecast: NA | Previous: 1.7

C:CADJPY Price Action - 2024-10-15 12:30 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0619
Spread: 0.02300
Pre-ATR Volatility: 0.1150
Volatility Unit (ATR*1.5+spread): 0.1159
Max Movement: 1.77x
Min Movement: 2.72x

CAD Core CPI (YoY) (Nov) | Actual: 1.6 | Forecast: NA | Previous: 1.5

C:CADJPY Price Action - 2024-11-19 13:30 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0754
Spread: 0.02200
Pre-ATR Volatility: 0.2120

Volatility Unit (ATR*1.5+spread): 0.1351
Max Movement: 4.11x
Min Movement: 0.92x

Event Summary:
Avg Volatility Unit: 0.1344
Avg Max Movement: 2.35x
Avg Min Movement: 3.12x
Avg Pre-ATR Volatility: 0.0872

CAD Core CPI (YoY) (Nov) | Actual: 1.7 | Forecast: NA | Previous: 1.6

CAD Core CPI (MoM) (Nov)



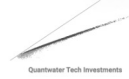
CAD Core CPI (MoM) (Nov)

Event	CAD CPI (MoM) (Nov)			Description
Actual:				<p>According to Bloomberg, Canadian inflation is projected to decline from 2.0% in October to 1.9% in November, while core inflation (excluding energy and food) expected to ease from 2.6% to 2.5%.</p> <p>The Bank of Canada reduced interest rates by 50 basis points in its most recent meeting, lowering the rate from 3.75% to 3.25%. With inflation continuing to decline, there remains potential for further rate cuts in upcoming meetings. Markets currently estimate a 65% likelihood of a 25-basis-point reduction at the January meeting. However, lower-than-expected inflation data could increase expectations for this rate cuts, potentially weakening the Canadian dollar against major currencies like the US dollar.</p> <p>Historical impact on Assets: USDCAD CADJPY</p>
Forecast:	0.1%			
Previous:	0.4%			
Time (GMT):	13:30			
Release Date	Actual	Forecast	Previous	
19-Nov-24	0.4%	0.3%	-0.4%	
15-Oct-24	-0.4%	-0.2%	-0.2%	
17-Sep-24	-0.2%	0.0%	0.4%	
20-Aug-24	0.4%	0.4%	-0.1%	
16-Jul-24	-0.1%	0.1%	0.6%	
25-Jun-24	0.6%	0.3%	0.5%	

CAD Core CPI (MoM) (Nov)
USDCAD



C:USDCAD Price Action - 2024-06-25 12:30 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0010
Spread: 0.00019
Pre-ATR Volatility: 0.0007
Volatility Unit (ATR*1.5+spread): 0.0017
Max Movement: 0.00x
Min Movement: 4.07x



CAD CPI (MoM) (Nov) | Actual: 0.6 | Forecast: 0.3 | Previous: 0.5

C:USDCAD Price Action - 2024-07-16 12:30 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0007
Spread: 0.00018
Pre-ATR Volatility: 0.0007
Volatility Unit (ATR*1.5+spread): 0.0012
Max Movement: 3.69x
Min Movement: 0.23x

CAD CPI (MoM) (Nov) | Actual: -0.1 | Forecast: 0.1 | Previous: 0.6

C:USDCAD Price Action - 2024-08-20 12:30 GMT

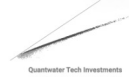


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0005
Spread: 0.00018
Pre-ATR Volatility: 0.0007
Volatility Unit (ATR*1.5+spread): 0.0009
Max Movement: 3.37x
Min Movement: 0.78x

CAD CPI (MoM) (Nov) | Actual: 0.4 | Forecast: 0.4 | Previous: -0.1

C:USDCAD Price Action - 2024-09-17 12:30 GMT

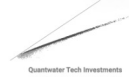


- ✳ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0006
Spread: 0.00018
Pre-ATR Volatility: 0.0008
Volatility Unit (ATR*1.5+spread): 0.0010
Max Movement: 2.89x
Min Movement: 1.18x

CAD CPI (MoM) (Nov) | Actual: -0.2 | Forecast: 0.0 | Previous: 0.4

C:USDCAD Price Action - 2024-10-15 12:30 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0006
Spread: 0.00018
Pre-ATR Volatility: 0.0006
Volatility Unit (ATR*1.5+spread): 0.0011
Max Movement: 2.34x
Min Movement: 1.74x

CAD CPI (MoM) (Nov) | Actual: -0.4 | Forecast: -0.2 | Previous: -0.2

C:USDCAD Price Action - 2024-11-19 13:30 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✖ Max Peak
- ✖ Min Peak

ATR: 0.0006
Spread: 0.00018
Pre-ATR Volatility: 0.0009

Volatility Unit (ATR*1.5+spread): 0.0010
Max Movement: 0.04x
Min Movement: 4.42x

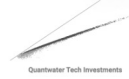
Event Summary:
Avg Volatility Unit: 0.0012
Avg Max Movement: 2.46x
Avg Min Movement: 1.60x
Avg Pre-ATR Volatility: 0.0007

CAD CPI (MoM) (Nov) | Actual: 0.4 | Forecast: 0.3 | Previous: -0.4

CAD Core CPI (YoY) (Nov)
CADJPY



C:CADJPY Price Action - 2024-06-25 12:30 GMT

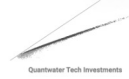


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0773
Spread: 0.02100
Pre-ATR Volatility: 0.0530
Volatility Unit (ATR*1.5+spread): 0.1369
Max Movement: 3.39x
Min Movement: 0.91x

CAD CPI (MoM) (Nov) | Actual: 0.6 | Forecast: 0.3 | Previous: 0.5

C:CADJPY Price Action - 2024-07-16 12:30 GMT



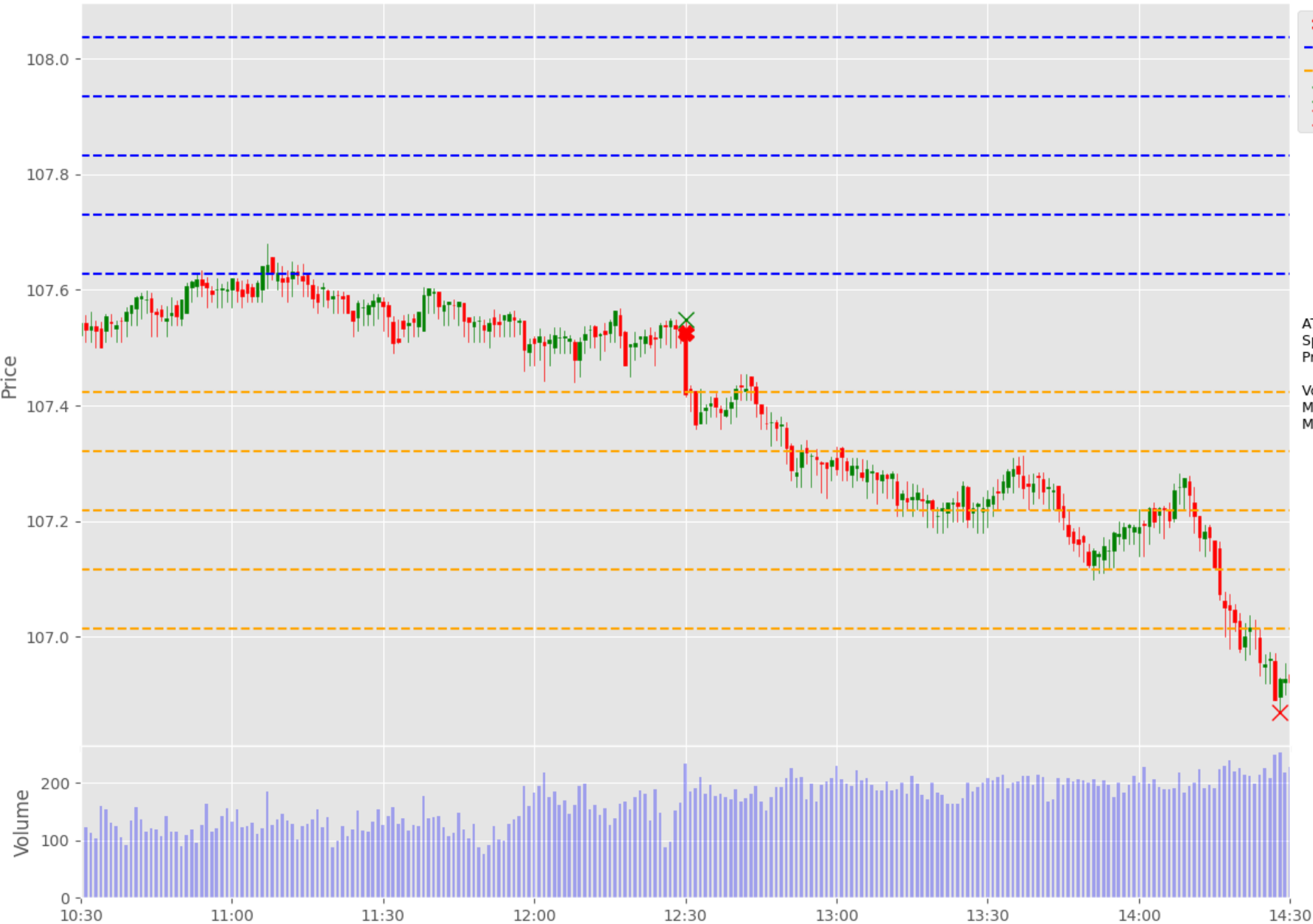
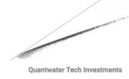
- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✖ Max Peak
- ✖ Min Peak

ATR: 0.0699
Spread: 0.02400
Pre-ATR Volatility: 0.0890

Volatility Unit (ATR*1.5+spread): 0.1289
Max Movement: 1.30x
Min Movement: 1.72x

CAD CPI (MoM) (Nov) | Actual: -0.1 | Forecast: 0.1 | Previous: 0.6

C:CADJPY Price Action - 2024-08-20 12:30 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0529
Spread: 0.02300
Pre-ATR Volatility: 0.1090
Volatility Unit (ATR*1.5+spread): 0.1023
Max Movement: 0.21x
Min Movement: 6.41x

CAD CPI (MoM) (Nov) | Actual: 0.4 | Forecast: 0.4 | Previous: -0.1

C:CADJPY Price Action - 2024-09-17 12:30 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✖ Max Peak
- ✖ Min Peak

ATR: 0.1131
Spread: 0.02300
Pre-ATR Volatility: 0.0700
Volatility Unit (ATR*1.5+spread): 0.1927
Max Movement: 4.15x
Min Movement: 4.58x

CAD CPI (MoM) (Nov) | Actual: -0.2 | Forecast: 0.0 | Previous: 0.4

C:CADJPY Price Action - 2024-10-15 12:30 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0619
Spread: 0.02300
Pre-ATR Volatility: 0.1150
Volatility Unit (ATR*1.5+spread): 0.1159
Max Movement: 1.77x
Min Movement: 2.72x

CAD CPI (MoM) (Nov) | Actual: -0.4 | Forecast: -0.2 | Previous: -0.2

C:CADJPY Price Action - 2024-11-19 13:30 GMT



- ✿ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0754
Spread: 0.02200
Pre-ATR Volatility: 0.2120

Volatility Unit (ATR*1.5+spread): 0.1351
Max Movement: 4.11x
Min Movement: 0.92x

Event Summary:
Avg Volatility Unit: 0.1354
Avg Max Movement: 2.16x
Avg Min Movement: 3.27x
Avg Pre-ATR Volatility: 0.0872

CAD CPI (MoM) (Nov) | Actual: 0.4 | Forecast: 0.3 | Previous: -0.4

US Core Retail Sales (MoM) (Nov)

Event	US Core Retail Sales (MoM) (Nov)			Description
Actual:				<p>Core Retail Sales measures the change in the total value of sales at the retail level in the U.S., excluding automobiles. It is an important indicator of consumer spending which accounts for a large percentage of US GDP.</p> <p>A reading that is stronger than forecast is generally supportive (bullish) for the USD, while a weaker than forecast reading is generally negative (bearish) for the USD.</p> <p style="text-align: center;">Historical impact on Assets: USDJPY</p>
Forecast:	0.4%			
Previous:	0.1%			
Time (GMT):	13:30			
Release Date	Actual	Forecast	Previous	
15-Nov-24	0.1%	0.3%	1.0%	
17-Oct-24	0.5%	0.1%	0.2%	
17-Sep-24	0.1%	0.2%	0.4%	
15-Aug-24	0.4%	0.1%	0.5%	
16-Jul-24	0.4%	0.1%	0.1%	
18-Jun-24	-0.1%	0.2%	-0.1%	

US Core Retail Sales (MoM) (Nov)
USDJPY



C:USDJPY Price Action - 2024-06-18 12:30 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0557
Spread: 0.02800
Pre-ATR Volatility: 0.0400
Volatility Unit (ATR*1.5+spread): 0.1116
Max Movement: 0.41x
Min Movement: 3.63x

US Core Retail Sales (MoM) (Nov) | Actual: -0.1 | Forecast: 0.2 | Previous: -0.1

C:USDJPY Price Action - 2024-07-16 12:30 GMT



- ✿ Event Time
- - +1 Volatility Unit
- - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0486
Spread: 0.02800
Pre-ATR Volatility: 0.0340
Volatility Unit (ATR*1.5+spread): 0.1009
Max Movement: 6.06x
Min Movement: 0.00x

US Core Retail Sales (MoM) (Nov) | Actual: 0.4 | Forecast: 0.1 | Previous: 0.1

C:USDJPY Price Action - 2024-08-15 12:30 GMT

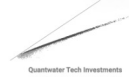


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.1114
Spread: 0.02800
Pre-ATR Volatility: 0.1010
Volatility Unit (ATR*1.5+spread): 0.1951
Max Movement: 10.66x
Min Movement: 0.00x

US Core Retail Sales (MoM) (Nov) | Actual: 0.4 | Forecast: 0.1 | Previous: 0.5

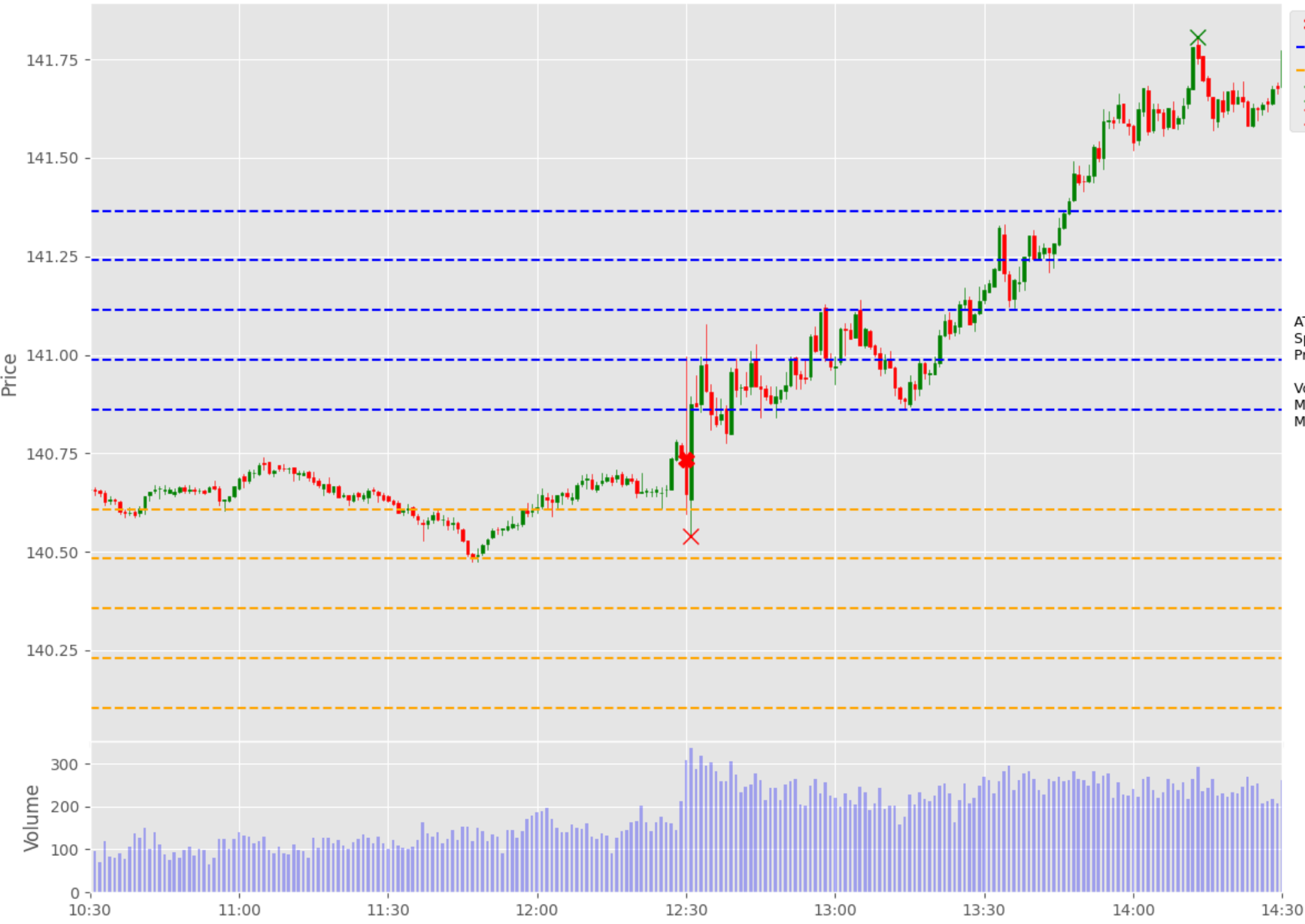
C:USDJPY Price Action - 2024-09-17 12:30 GMT



- ✿ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0654
Spread: 0.02800
Pre-ATR Volatility: 0.1100

Volatility Unit (ATR*1.5+spread): 0.1261
Max Movement: 8.51x
Min Movement: 1.55x



US Core Retail Sales (MoM) (Nov) | Actual: 0.1 | Forecast: 0.2 | Previous: 0.4

C:USDJPY Price Action - 2024-10-17 12:30 GMT

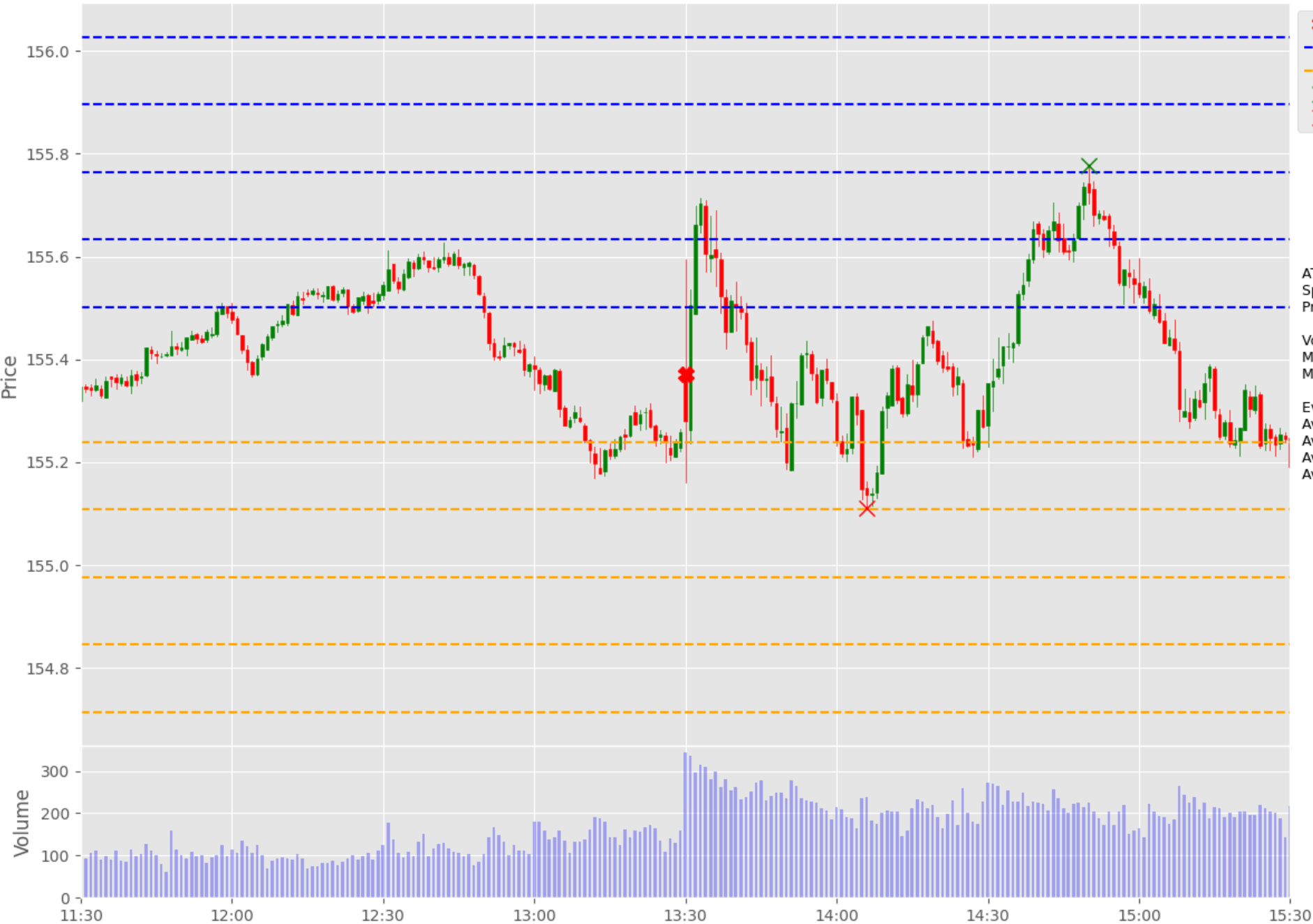


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0764
Spread: 0.02800
Pre-ATR Volatility: 0.0820
Volatility Unit (ATR*1.5+spread): 0.1426
Max Movement: 3.96x
Min Movement: 0.04x

US Core Retail Sales (MoM) (Nov) | Actual: 0.5 | Forecast: 0.1 | Previous: 0.2

C:USDJPY Price Action - 2024-11-15 13:30 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0689
Spread: 0.02800
Pre-ATR Volatility: 0.2130

Volatility Unit (ATR*1.5+spread): 0.1313
Max Movement: 3.10x
Min Movement: 1.99x

Event Summary:
Avg Volatility Unit: 0.1353
Avg Max Movement: 5.92x
Avg Min Movement: 1.04x
Avg Pre-ATR Volatility: 0.0734

US Core Retail Sales (MoM) (Nov) | Actual: 0.1 | Forecast: 0.3 | Previous: 1.0

US Retail Sales (MoM) (Nov)



US Retail Sales (MoM) (Nov)

Event	US Retail Sales (MoM) (Nov)			Description
Actual:				<p>Retail Sales gauges the change in the aggregate value of sales at the retail level across the country. It is an important indicator of consumer spending accounting for the majority of overall economic activity.</p> <p>A reading that is stronger than forecast is generally supportive (bullish) for the USD, while a weaker than forecast reading is generally negative (bearish) for the USD.</p> <p style="text-align: center;">Historical impact on Assets: USDJPY</p>
Forecast:	0.6%			
Previous:	0.4%			
Time (GMT):	13:30			
Release Date	Actual	Forecast	Previous	
15-Nov-24	0.4%	0.3%	0.8%	
17-Oct-24	0.4%	0.3%	0.1%	
17-Sep-24	0.1%	-0.2%	1.1%	
15-Aug-24	1.0%	0.4%	-0.2%	
16-Jul-24	0.0%	-0.3%	0.3%	
18-Jun-24	0.1%	0.3%	-0.2%	

US Retail Sales (MoM) (Nov)
USDJPY



C:USDJPY Price Action - 2024-06-18 12:30 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0557
Spread: 0.02800
Pre-ATR Volatility: 0.0400
Volatility Unit (ATR*1.5+spread): 0.1116
Max Movement: 0.41x
Min Movement: 3.63x

US Retail Sales (MoM) (Nov) | Actual: 0.1 | Forecast: 0.3 | Previous: -0.2

C:USDJPY Price Action - 2024-07-16 12:30 GMT



- ✿ Event Time
- - +1 Volatility Unit
- - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0486
Spread: 0.02800
Pre-ATR Volatility: 0.0340
Volatility Unit (ATR*1.5+spread): 0.1009
Max Movement: 6.06x
Min Movement: 0.00x

US Retail Sales (MoM) (Nov) | Actual: 0.0 | Forecast: -0.3 | Previous: 0.3

C:USDJPY Price Action - 2024-08-15 12:30 GMT

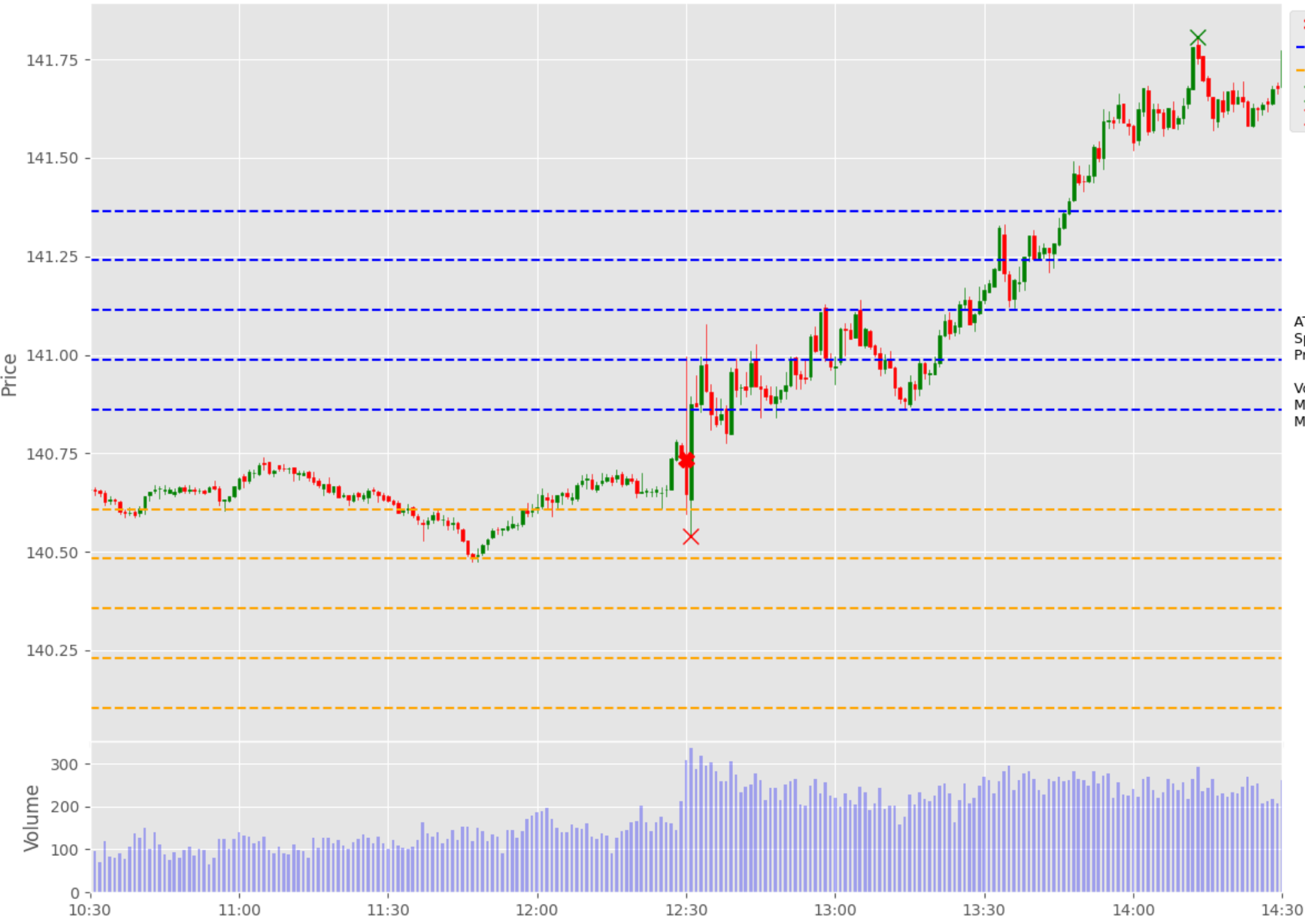
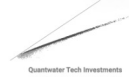


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.1114
Spread: 0.02800
Pre-ATR Volatility: 0.1010
Volatility Unit (ATR*1.5+spread): 0.1951
Max Movement: 10.66x
Min Movement: 0.00x

US Retail Sales (MoM) (Nov) | Actual: 1.0 | Forecast: 0.4 | Previous: -0.2

C:USDJPY Price Action - 2024-09-17 12:30 GMT



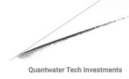
- ✿ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0654
Spread: 0.02800
Pre-ATR Volatility: 0.1100

Volatility Unit (ATR*1.5+spread): 0.1261
Max Movement: 8.51x
Min Movement: 1.55x

US Retail Sales (MoM) (Nov) | Actual: 0.1 | Forecast: -0.2 | Previous: 1.1

C:USDJPY Price Action - 2024-10-17 12:30 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0764
Spread: 0.02800
Pre-ATR Volatility: 0.0820
Volatility Unit (ATR*1.5+spread): 0.1426
Max Movement: 3.96x
Min Movement: 0.04x

US Retail Sales (MoM) (Nov) | Actual: 0.4 | Forecast: 0.3 | Previous: 0.1

C:USDJPY Price Action - 2024-11-15 13:30 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0689
Spread: 0.02800
Pre-ATR Volatility: 0.2130

Volatility Unit (ATR*1.5+spread): 0.1313
Max Movement: 3.10x
Min Movement: 1.99x

Event Summary:
Avg Volatility Unit: 0.1353
Avg Max Movement: 5.92x
Avg Min Movement: 1.04x
Avg Pre-ATR Volatility: 0.0734

US Retail Sales (MoM) (Nov) | Actual: 0.4 | Forecast: 0.3 | Previous: 0.8

GBP CPI (YoY) (Nov)



GBP CPI (YoY) (Nov)

Event	GBP CPI (YoY) (Nov)			Description
Actual:				<p>The Consumer Price Index (CPI) measures the change in the prices of goods and services contained in a basket of consumer items. The Central bank pays very close attention to this figure in its role of maintaining price stability.</p> <p>A reading that is stronger than forecast is generally supportive (bullish) for the GBP, while a weaker than forecast reading is generally negative (bearish) for the GBP.</p> <p>Historical impact on Assets: GBPJPY</p>
Forecast:	2.6%			
Previous:	2.3%			
Time (GMT):	7:00			
Release Date	Actual	Forecast	Previous	
20-Nov-24	2.30%	2.2%	1.70%	
16-Oct-24	1.70%	1.9%	2.20%	
18-Sep-24	2.20%	2.2%	2.20%	
14-Aug-24	2.20%	2.3%	2.00%	
17-Jul-24	2.00%	1.9%	2.00%	
19-Jun-24	2.00%	2.0%	2.30%	

GBP CPI (YoY) (Nov)
USDJPY



C:GBPJPY Price Action - 2024-06-19 06:00 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0861
Spread: 0.03100
Pre-ATR Volatility: 0.0871
Volatility Unit (ATR*1.5+spread): 0.1601
Max Movement: 2.68x
Min Movement: 0.12x

GBP CPI (YoY) (Nov) | Actual: 2.00 | Forecast: 2.0 | Previous: 2.30

C:GBPJPY Price Action - 2024-07-17 06:00 GMT

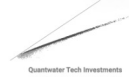


- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.1087
Spread: 0.03100
Pre-ATR Volatility: 0.1400
Volatility Unit (ATR*1.5+spread): 0.1941
Max Movement: 1.64x
Min Movement: 3.34x

GBP CPI (YoY) (Nov) | Actual: 2.00 | Forecast: 1.9 | Previous: 2.00

C:GBPJPY Price Action - 2024-08-14 06:00 GMT



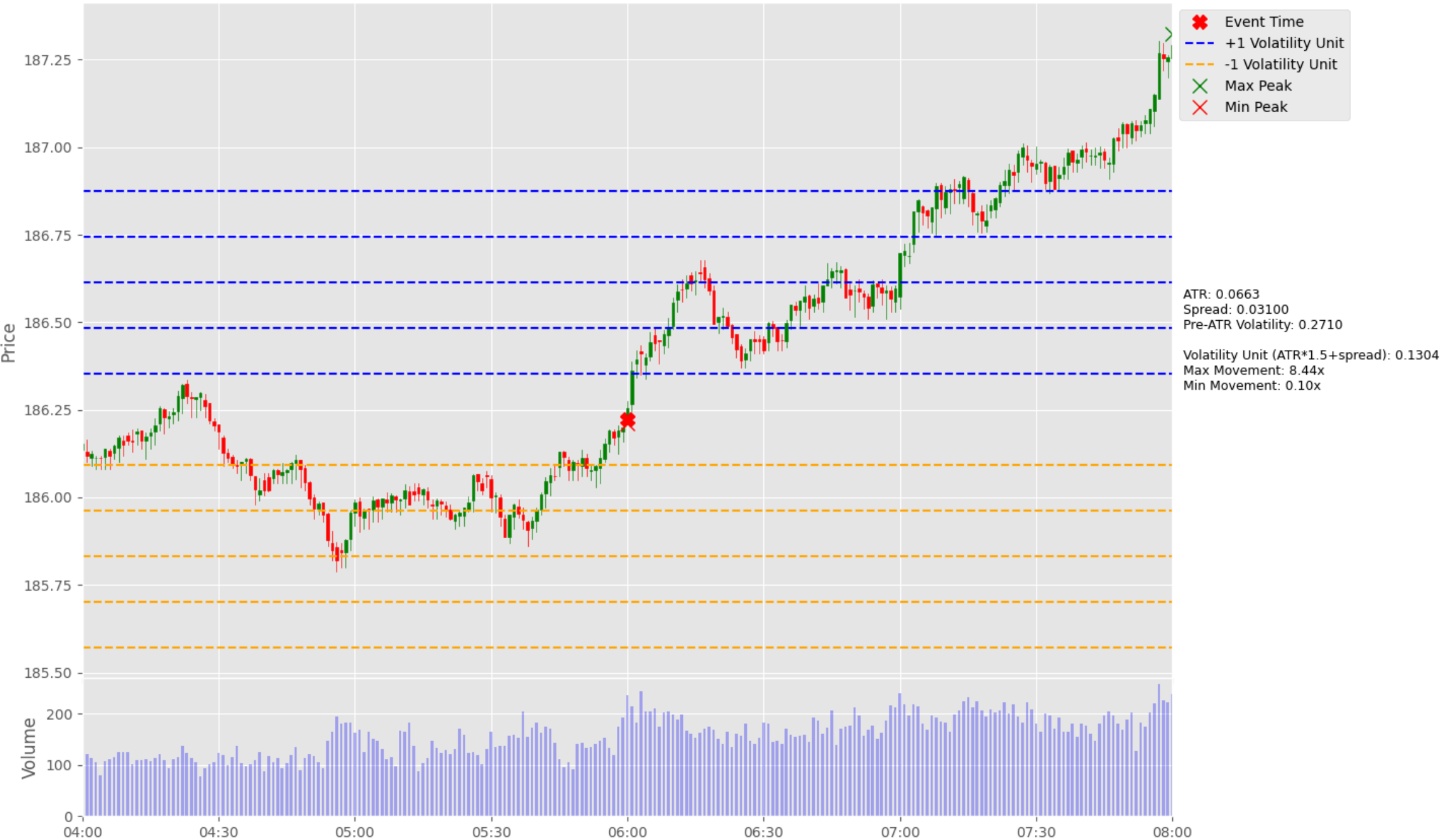
- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak



ATR: 0.1144
Spread: 0.03100
Pre-ATR Volatility: 0.1590
Volatility Unit (ATR*1.5+spread): 0.2026
Max Movement: 0.69x
Min Movement: 3.46x

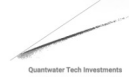
GBP CPI (YoY) (Nov) | Actual: 2.20 | Forecast: 2.3 | Previous: 2.00

C:GBPJPY Price Action - 2024-09-18 06:00 GMT

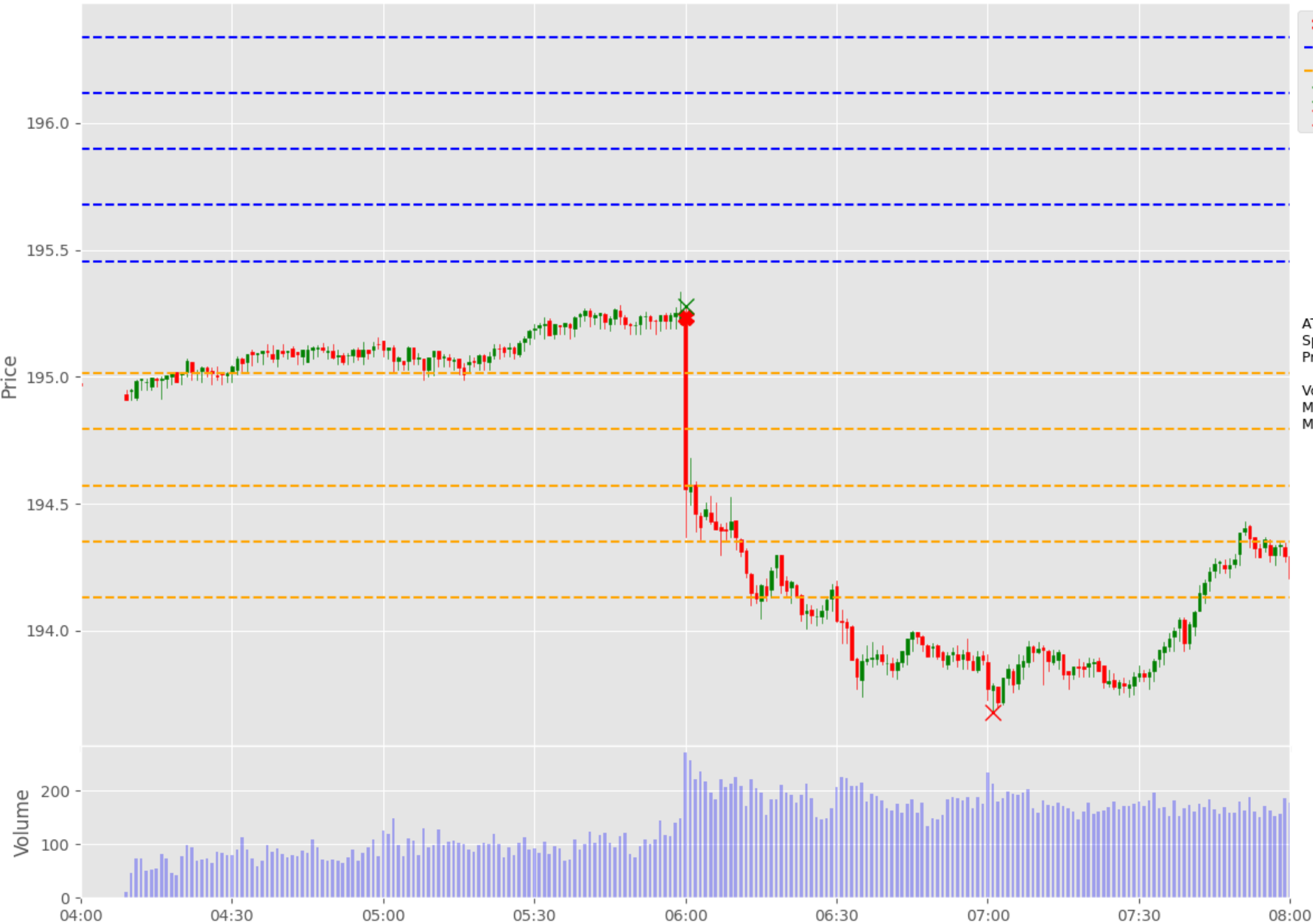


GBP CPI (YoY) (Nov) | Actual: 2.20 | Forecast: 2.2 | Previous: 2.20

C:GBPJPY Price Action - 2024-10-16 06:00 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak



ATR: 0.1266
Spread: 0.03100
Pre-ATR Volatility: 0.1192
Volatility Unit (ATR*1.5+spread): 0.2209
Max Movement: 0.19x
Min Movement: 7.04x

GBP CPI (YoY) (Nov) | Actual: 1.70 | Forecast: 1.9 | Previous: 2.20

C:GBPJPY Price Action - 2024-11-20 07:00 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0982
Spread: 0.03100
Pre-ATR Volatility: 0.1500

Volatility Unit (ATR*1.5+spread): 0.1784
Max Movement: 3.96x
Min Movement: 0.47x

Event Summary:
Avg Volatility Unit: 0.1816
Avg Max Movement: 2.73x
Avg Min Movement: 2.81x
Avg Pre-ATR Volatility: 0.1553

GBP CPI (YoY) (Nov) | Actual: 2.30 | Forecast: 2.2 | Previous: 1.70

EUR CPI (YoY) (Nov)



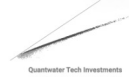
EUR CPI (YoY) (Nov)

Event	EUR CPI (YoY) (Nov)			Description
Actual:				<p>The Consumer Price Index (CPI) measures the change in the prices of goods and services contained in a basket of consumer items. The Central bank pays very close attention to this figure in its role of maintaining price stability.</p> <p>A reading that is stronger than forecast is generally supportive (bullish) for the EUR, while a weaker than forecast reading is generally negative (bearish) for the EUR.</p> <p>Historical impact on Assets: EURJPY</p>
Forecast:	2.3%			
Previous:	2.3%			
Time (GMT):	10:00			
Release Date	Actual	Forecast	Previous	
29-Nov-24	2.30%	2.3%	2.00%	
19-Nov-24	2.00%	2.0%	2.00%	
31-Oct-24	2.00%	1.9%	1.70%	
17-Oct-24	1.70%	1.8%	2.20%	
01-Oct-24	1.80%	1.8%	2.20%	
18-Sep-24	2.20%	2.2%	2.60%	

EUR CPI (YoY) (Nov)
USDJPY



C:EURJPY Price Action - 2024-09-18 09:00 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0613
Spread: 0.03000
Pre-ATR Volatility: 0.1530

Volatility Unit (ATR*1.5+spread): 0.1219
Max Movement: 1.12x
Min Movement: 1.39x

EUR CPI (YoY) (Nov) | Actual: 2.20 | Forecast: 2.2 | Previous: 2.60

C:EURJPY Price Action - 2024-10-01 09:00 GMT

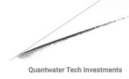


- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.2466
Spread: 0.03000
Pre-ATR Volatility: 0.2890
Volatility Unit (ATR*1.5+spread): 0.4000
Max Movement: 0.34x
Min Movement: 0.96x

EUR CPI (YoY) (Nov) | Actual: 1.80 | Forecast: 1.8 | Previous: 2.20

C:EURJPY Price Action - 2024-10-17 09:00 GMT

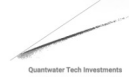


- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0499
Spread: 0.03000
Pre-ATR Volatility: 0.1300
Volatility Unit (ATR*1.5+spread): 0.1048
Max Movement: 0.07x
Min Movement: 1.84x

EUR CPI (YoY) (Nov) | Actual: 1.70 | Forecast: 1.8 | Previous: 2.20

C:EURJPY Price Action - 2024-10-31 10:00 GMT



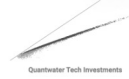
- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0816
Spread: 0.03000
Pre-ATR Volatility: 0.1530

Volatility Unit (ATR*1.5+spread): 0.1525
Max Movement: 2.20x
Min Movement: 1.40x

EUR CPI (YoY) (Nov) | Actual: 2.00 | Forecast: 1.9 | Previous: 1.70

C:EURJPY Price Action - 2024-11-19 10:00 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.1039
Spread: 0.03000
Pre-ATR Volatility: 0.4770
Volatility Unit (ATR*1.5+spread): 0.1858
Max Movement: 3.19x
Min Movement: 1.48x

EUR CPI (YoY) (Nov) | Actual: 2.00 | Forecast: 2.0 | Previous: 2.00

C:EURJPY Price Action - 2024-11-29 10:00 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0725
Spread: 0.03000
Pre-ATR Volatility: 0.2170

Volatility Unit (ATR*1.5+spread): 0.1387
Max Movement: 2.34x
Min Movement: 2.30x

Event Summary:
Avg Volatility Unit: 0.1930
Avg Max Movement: 1.38x
Avg Min Movement: 1.41x
Avg Pre-ATR Volatility: 0.2404

EUR CPI (YoY) (Nov) | Actual: 2.30 | Forecast: 2.3 | Previous: 2.00

Crude Oil Inventories



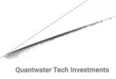
Crude Oil Inventories

Event	Crude Oil Inventories			Description
Actual:				<p>The Energy Information Administration's (EIA) Crude Oil Inventories measures the weekly change in the number of barrels of commercial crude oil held by US firms. The level of inventories influences the price of petroleum products, which can have an impact on inflation.</p> <p>If the increase in crude inventories is more than expected, it implies weaker demand and is bearish for crude prices. The same can be said if a decline in inventories is less than expected.</p> <p>If the increase in crude is less than expected, it implies greater demand and is bullish for crude prices. The same can be said if a decline in inventories is more than expected.</p> <p>Historical impact on Assets: USOILRoll</p>
Forecast:				
Previous:	-1.425M			
Time (GMT):	15:30			
Release Date	Actual	Forecast	Previous	
11-Dec-24	-1.425	-1.000	-5.073	
04-Dec-24	-5.073	-1.600	-1.844	
27-Nov-24	-1.844	-1.300	0.545	
20-Nov-24	0.545	0.400	2.089	
14-Nov-24	2.089	0.400	2.149	
06-Nov-24	2.149	0.300	-0.51	

Crude Oil Inventories
USOILRoll



USOILRoll Price Action - 2024-11-06 18:00 UTC+2 (CEST)



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

Timeframe: 1 minute
ATR: 0.1227
Spread: 0.02500
Pre-ATR Volatility: 0.9180
Volatility Unit (ATR*1.5+spread): 0.2091
Max Movement: 0.49x
Min Movement: 4.08x

Crude Oil Inventories | Actual: 2.149 | Forecast: 0.300 | Previous: -0.51

USOILRoll Price Action - 2024-11-14 18:00 UTC+2 (CEST)



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

Timeframe: 1 minute
ATR: 0.0866
Spread: 0.02500
Pre-ATR Volatility: 0.2940
Volatility Unit (ATR*1.5+spread): 0.1550
Max Movement: 3.01x
Min Movement: 4.68x

Crude Oil Inventories | Actual: 2.089 | Forecast: 0.400 | Previous: 2.149

USOILRoll Price Action - 2024-11-20 17:30 UTC+2 (CEST)

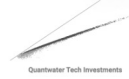


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

Timeframe: 1 minute
ATR: 0.0767
Spread: 0.02500
Pre-ATR Volatility: 0.2550
Volatility Unit (ATR*1.5+spread): 0.1401
Max Movement: 2.07x
Min Movement: 2.78x

Crude Oil Inventories | Actual: 0.545 | Forecast: 0.400 | Previous: 2.089

USOILRoll Price Action - 2024-11-27 17:30 UTC+2 (CEST)

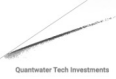


- ✱ Event Time
- - +1 Volatility Unit
- - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

Timeframe: 1 minute
ATR: 0.0812
Spread: 0.02500
Pre-ATR Volatility: 0.3220
Volatility Unit (ATR*1.5+spread): 0.1468
Max Movement: 2.34x
Min Movement: 3.41x

Crude Oil Inventories | Actual: -1.844 | Forecast: -1.300 | Previous: 0.545

USOILRoll Price Action - 2024-12-04 17:30 UTC+2 (CEST)



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

Timeframe: 1 minute
ATR: 0.0685
Spread: 0.02500
Pre-ATR Volatility: 0.3850
Volatility Unit (ATR*1.5+spread): 0.1278
Max Movement: 1.02x
Min Movement: 5.19x

Crude Oil Inventories | Actual: -5.073 | Forecast: -1.600 | Previous: -1.844

USOILRoll Price Action - 2024-12-11 17:30 UTC+2 (CEST)



- ✿ Event Time
- - +1 Volatility Unit
- - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

Timeframe: 1 minute
ATR: 0.0536
Spread: 0.02500
Pre-ATR Volatility: 0.2760

Volatility Unit (ATR*1.5+spread): 0.1054
Max Movement: 5.65x
Min Movement: 3.22x

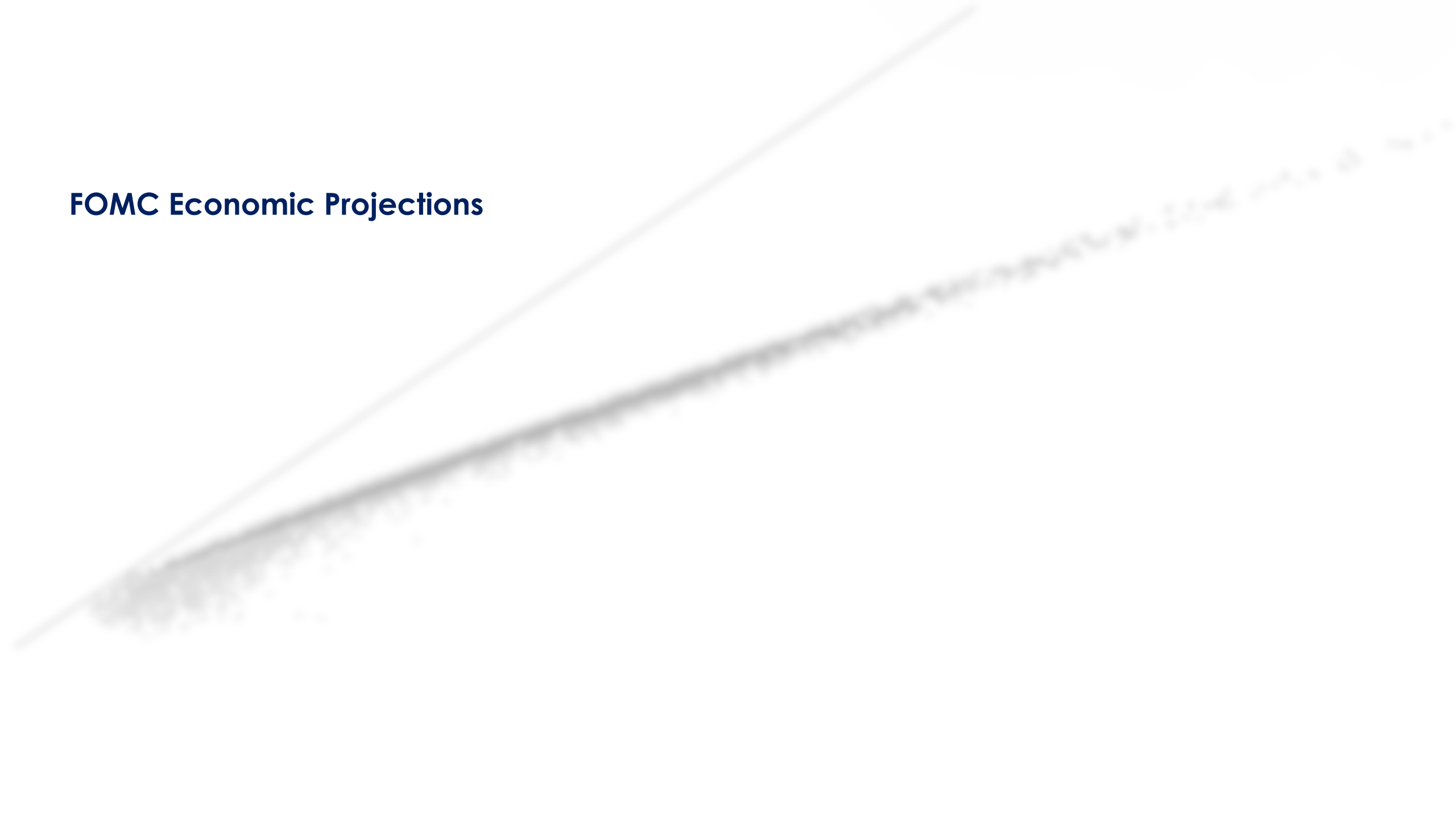
Event Summary:
Avg Volatility Unit: 0.1557
Avg Max Movement: 1.79x
Avg Min Movement: 4.03x
Avg Pre-ATR Volatility: 0.4348

Crude Oil Inventories | Actual: -1.425 | Forecast: -1.000 | Previous: -5.073

Volume

0.05
0.00
-0.05

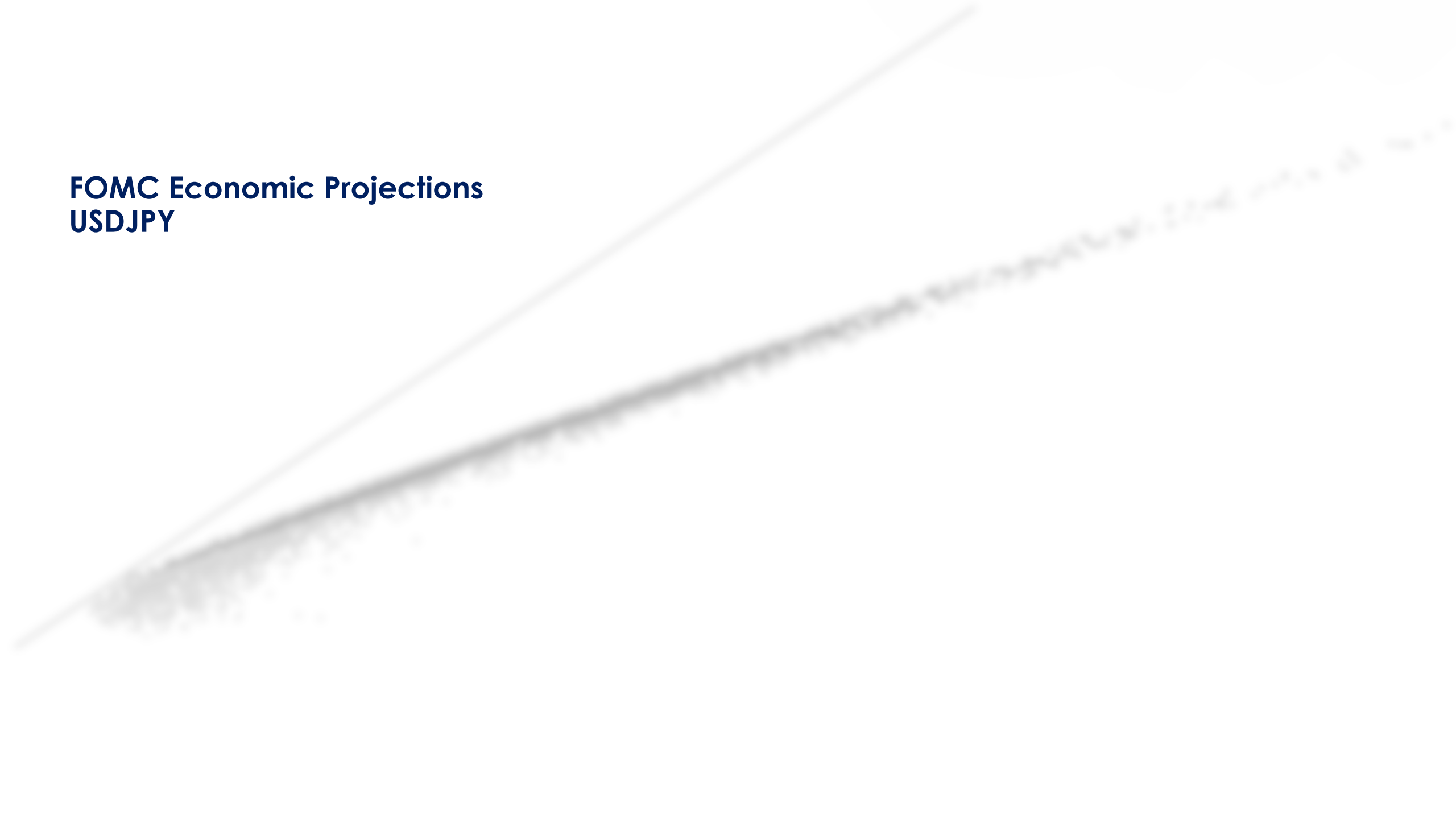
FOMC Economic Projections



FOMC Economic Projections

Event	FOMC Economic Projections			Description
Actual:				
Forecast:				
Previous:				
Time (GMT):	19:00			
Release Date	Actual	Forecast	Previous	<p>Bloomberg anticipates that the Fed will lower interest rates by 25 basis points, bringing them down from 4.75% to 4.50%. Investors will pay close attention to the "dot plot", which reflects Federal Reserve members' projections for future rate changes. If the dot plot signals more aggressive rate cuts in 2025, it could impact major US stock indices, including US2000.</p> <p>Additionally, traders will tune in the Federal Reserve Chairman Jerome Powell's press conference for insights into the Fed's monetary policy outlook for the coming year.</p> <p style="text-align: center;">Historical impact on Assets: USDJPY US2000</p>
18-Sep-24				
12-Jun-24				
20-Mar-24				
13-Dec-23				
20-Sep-23				
14-Jun-23				

FOMC Economic Projections USDJPY



C:USDJPY Price Action - 2023-06-14 18:00 GMT

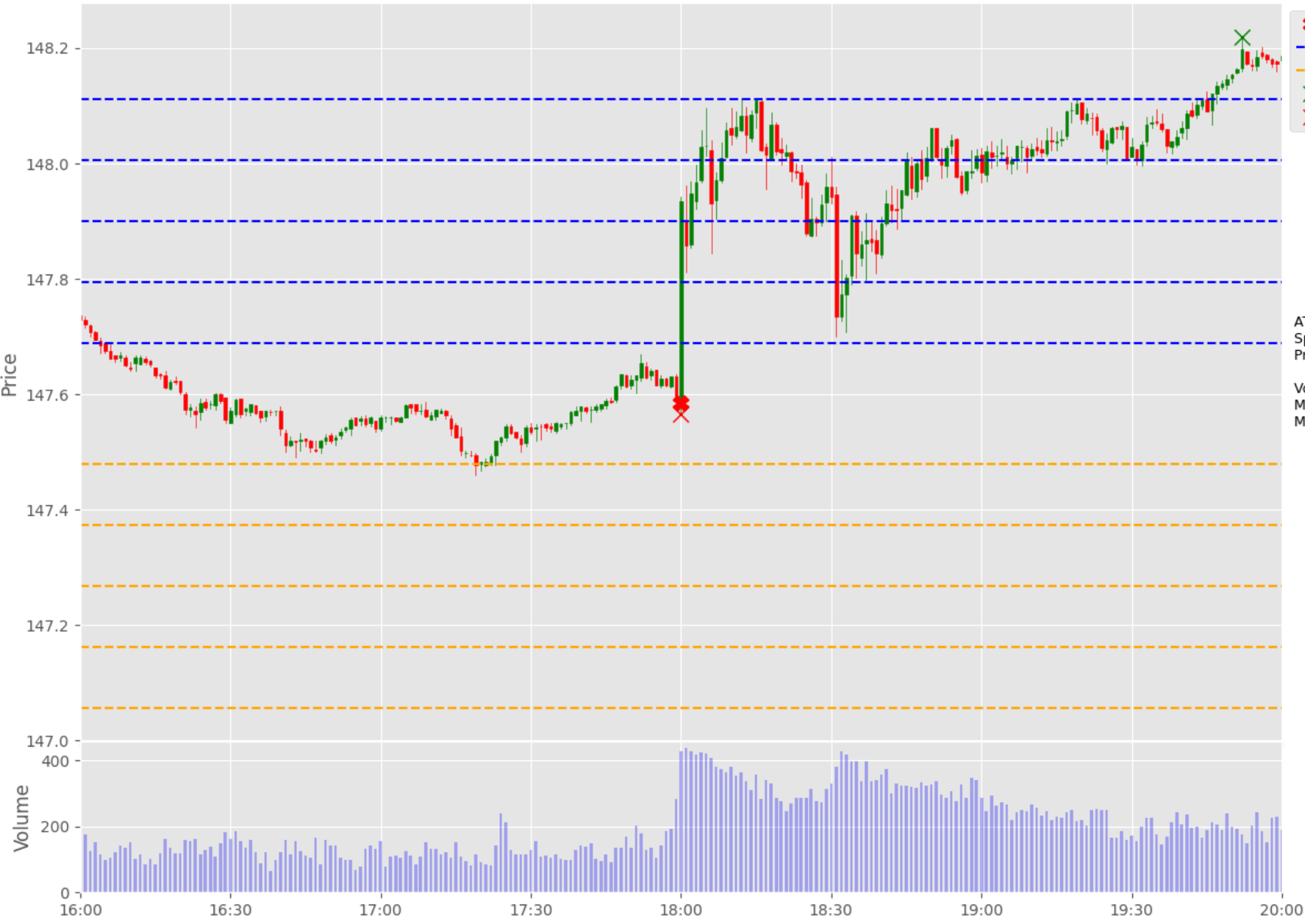


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0647
Spread: 0.02800
Pre-ATR Volatility: 0.1010
Volatility Unit (ATR*1.5+spread): 0.1251
Max Movement: 6.05x
Min Movement: 0.10x

FOMC Economic Projections | Actual: | Forecast: NA | Previous: NA

C:USDJPY Price Action - 2023-09-20 18:00 GMT

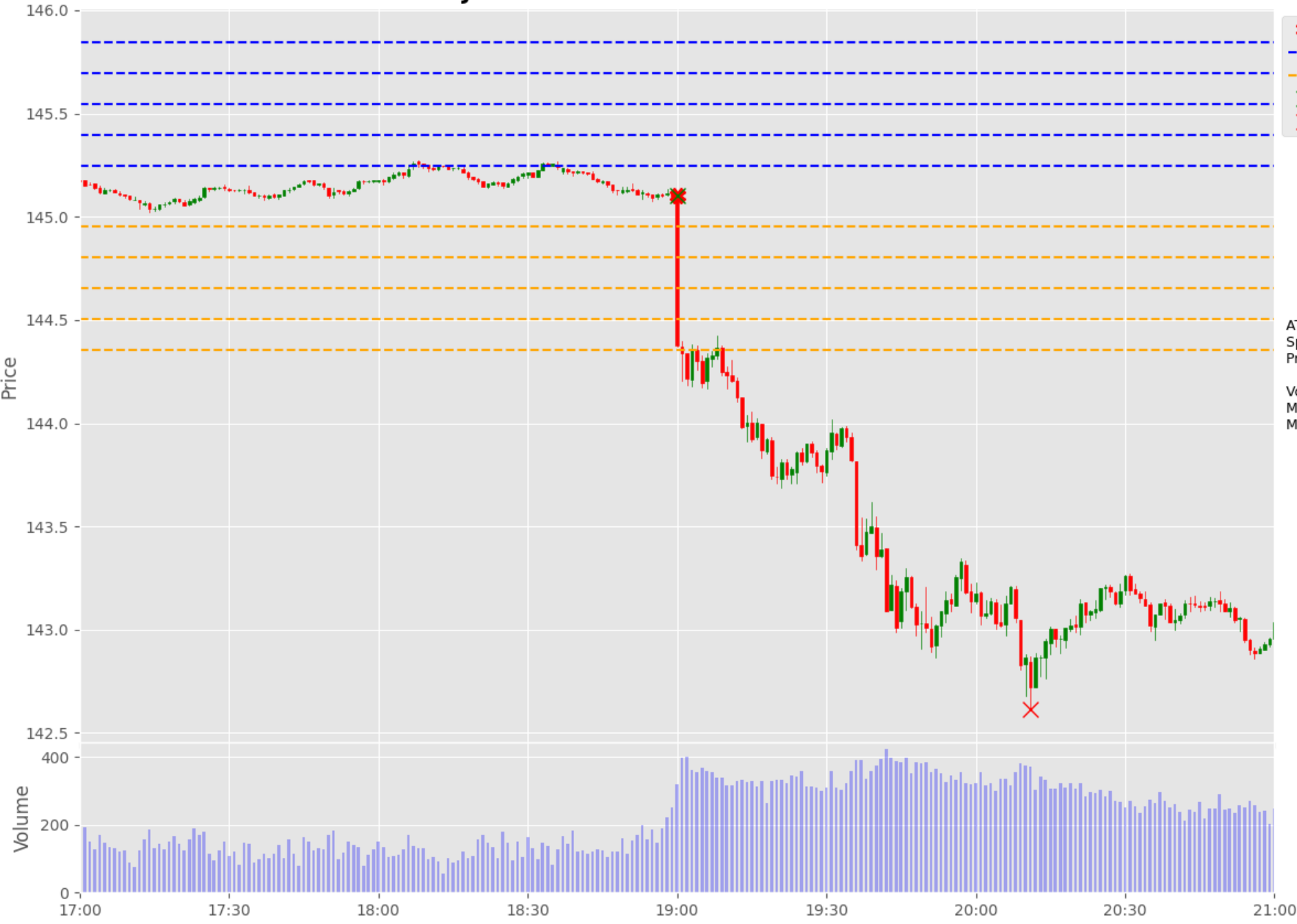


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0516
Spread: 0.02800
Pre-ATR Volatility: 0.0710
Volatility Unit (ATR*1.5+spread): 0.1055
Max Movement: 6.03x
Min Movement: 0.17x

FOMC Economic Projections | Actual: | Forecast: NA | Previous: NA

C:USDJPY Price Action - 2023-12-13 19:00 GMT

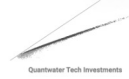


- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

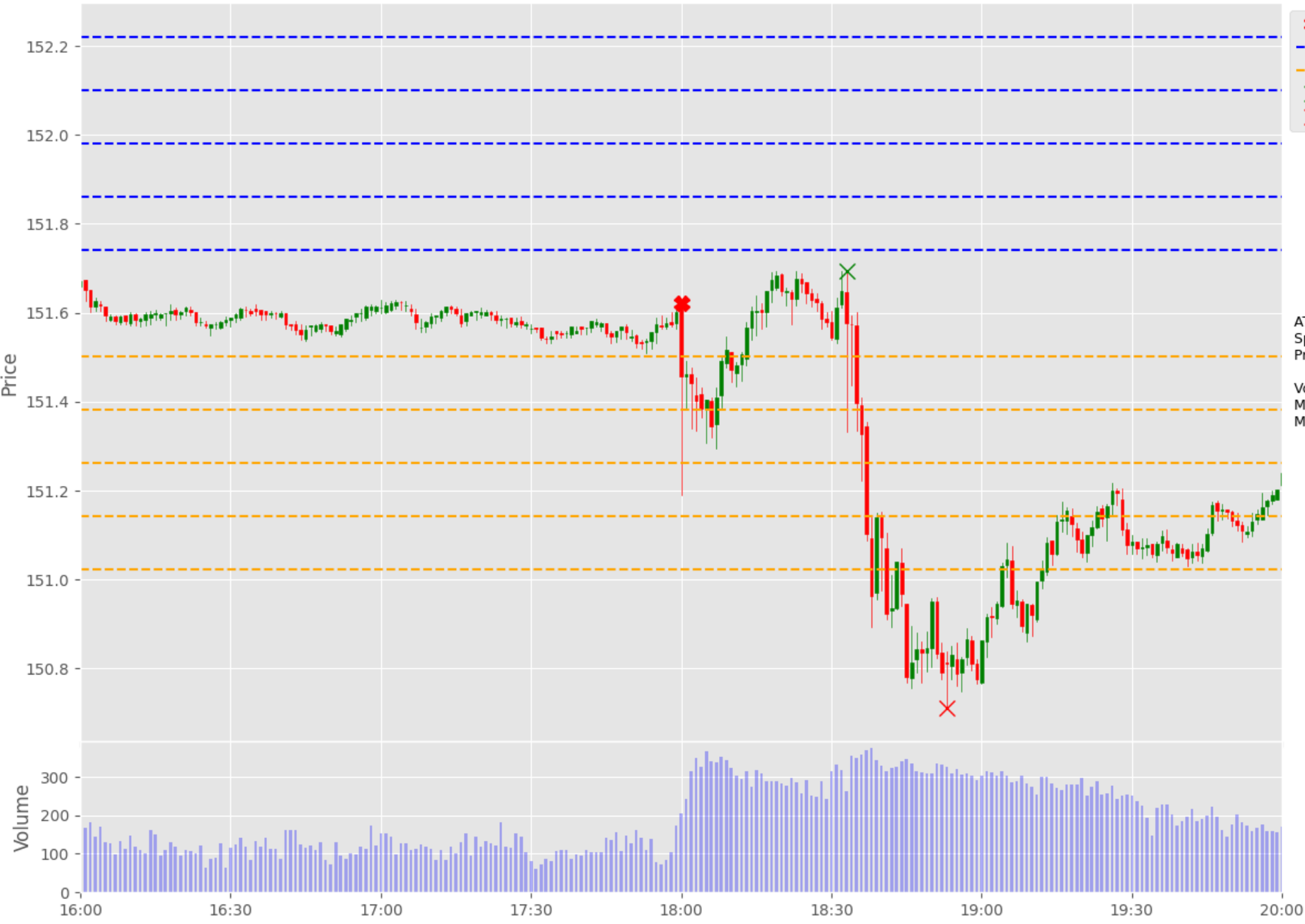
ATR: 0.0809
Spread: 0.02800
Pre-ATR Volatility: 0.1070
Volatility Unit (ATR*1.5+spread): 0.1494
Max Movement: 0.00x
Min Movement: 16.63x

FOMC Economic Projections | Actual: | Forecast: NA | Previous: NA

C:USDJPY Price Action - 2024-03-20 18:00 GMT



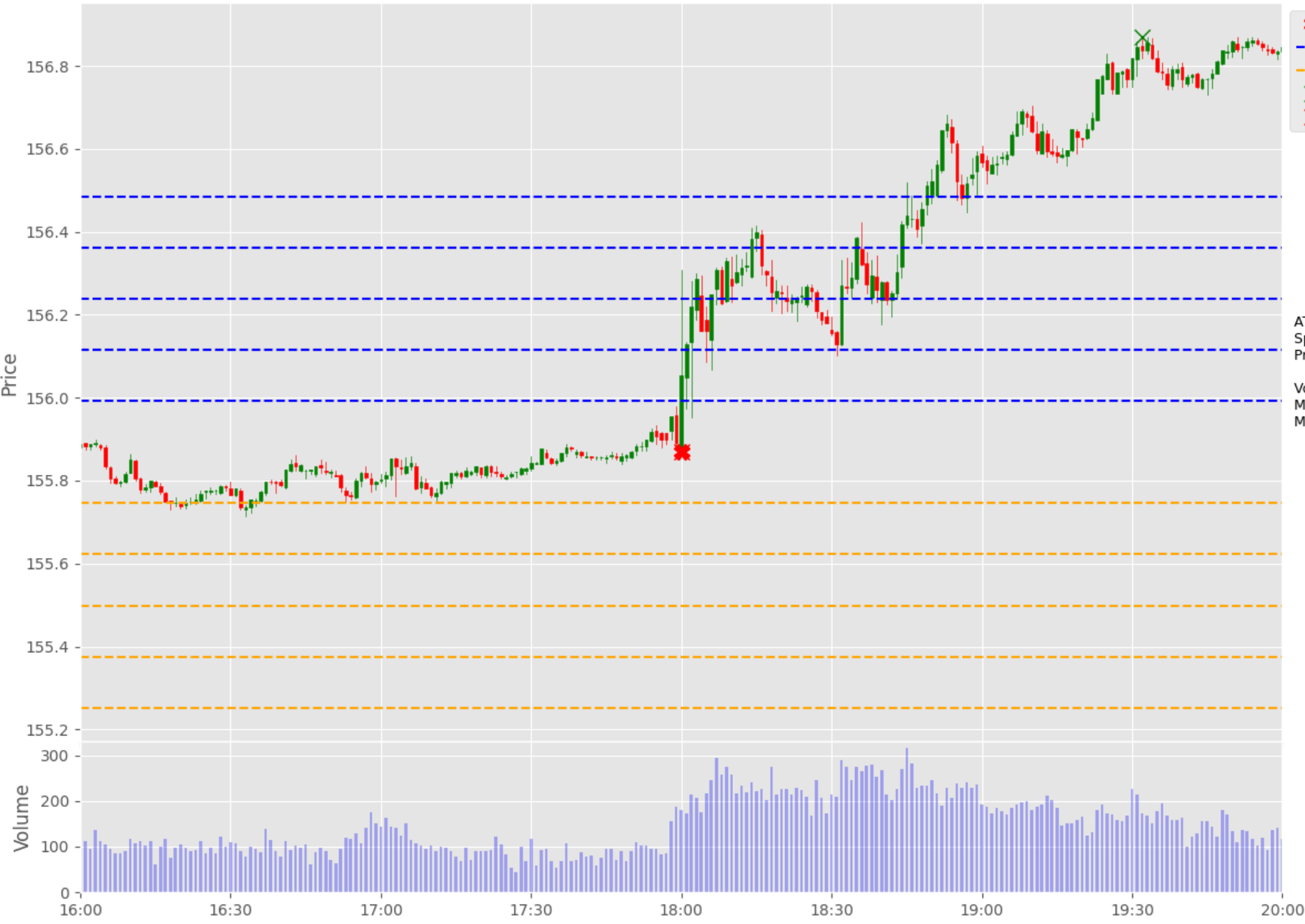
- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak



ATR: 0.0612
Spread: 0.02800
Pre-ATR Volatility: 0.0550
Volatility Unit (ATR*1.5+spread): 0.1198
Max Movement: 0.61x
Min Movement: 7.59x

FOMC Economic Projections | Actual: | Forecast: NA | Previous: NA

C:USDJPY Price Action - 2024-06-12 18:00 GMT



- ✳ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0636
Spread: 0.02800
Pre-ATR Volatility: 0.0520
Volatility Unit (ATR*1.5+spread): 0.1234
Max Movement: 8.12x
Min Movement: 0.00x

FOMC Economic Projections | Actual: | Forecast: NA | Previous: NA

C:USDJPY Price Action - 2024-09-18 18:00 GMT



- ✳ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.1356
Spread: 0.02800
Pre-ATR Volatility: 0.0610

Volatility Unit (ATR*1.5+spread): 0.2314
Max Movement: 3.24x
Min Movement: 6.60x

Event Summary:
Avg Volatility Unit: 0.1246
Avg Max Movement: 4.16x
Avg Min Movement: 4.90x
Avg Pre-ATR Volatility: 0.0772

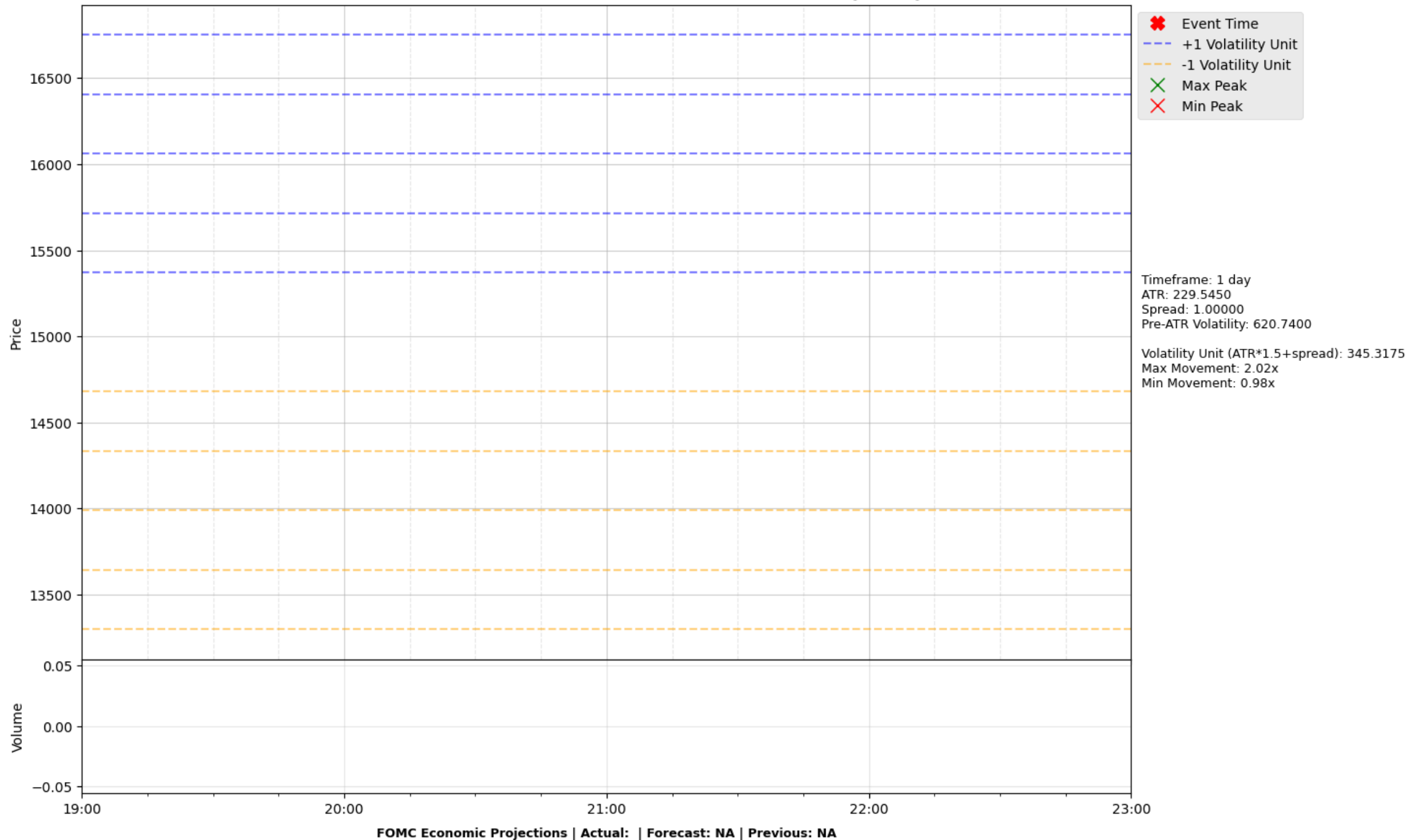
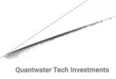
FOMC Economic Projections | Actual: | Forecast: NA | Previous: NA

FOMC Economic Projections

UT100Roll



UT100Roll Price Action - 2023-06-14 21:00 UTC+2 (CEST)



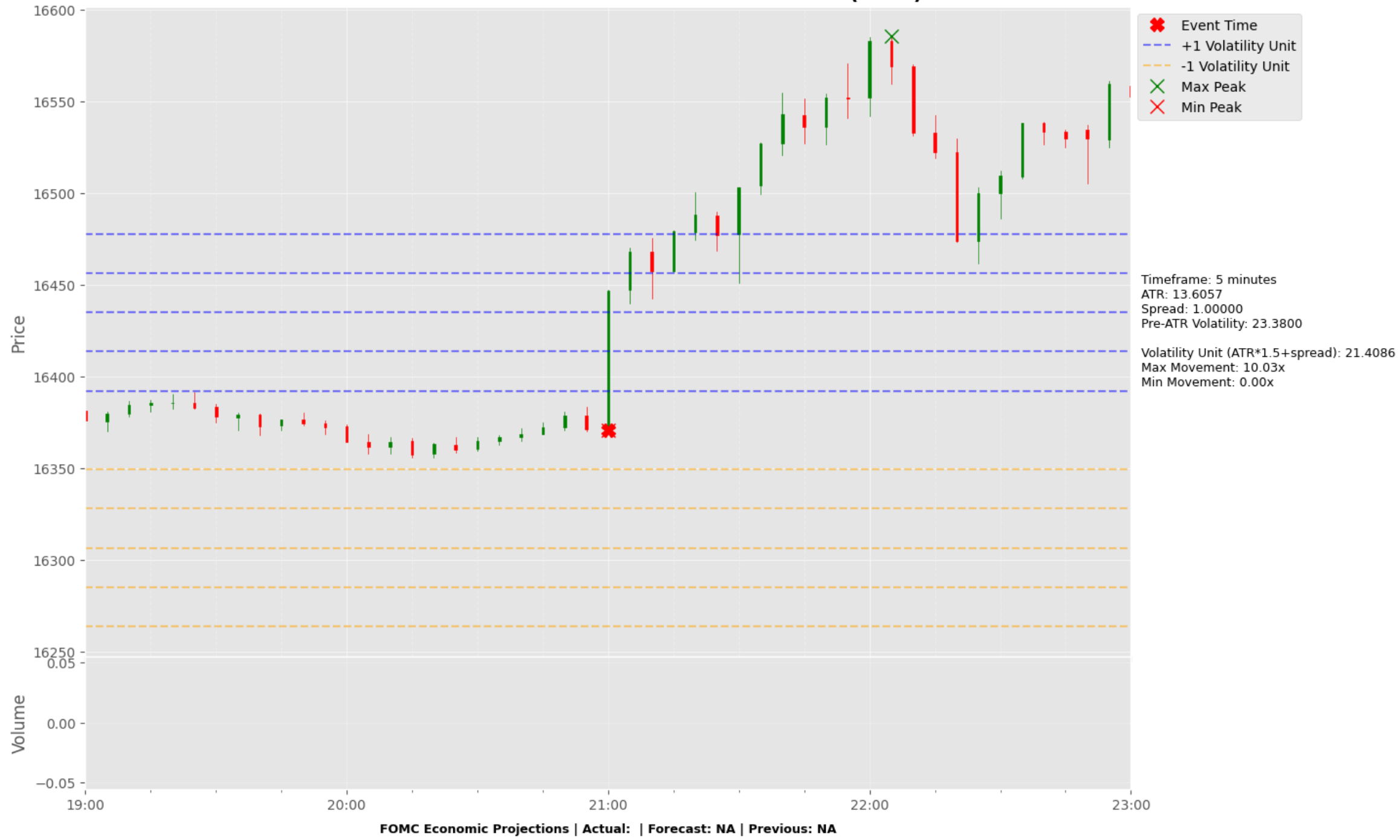
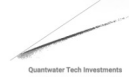
UT100Roll Price Action - 2023-09-20 21:00 UTC+2 (CEST)



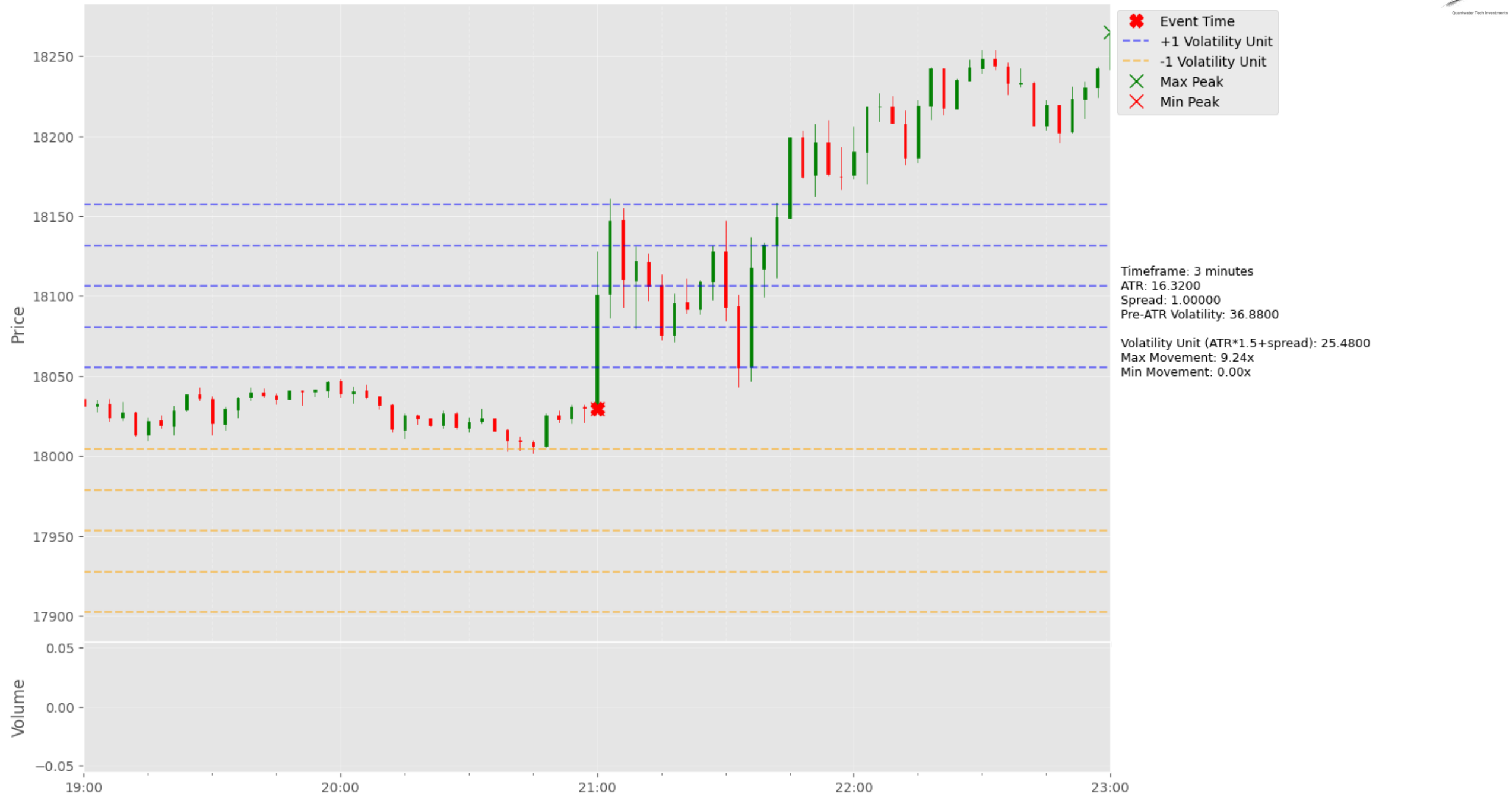
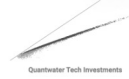
- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

Timeframe: 5 minutes
ATR: 17.9386
Spread: 1.00000
Pre-ATR Volatility: 23.6300
Volatility Unit (ATR*1.5+spread): 27.9079
Max Movement: 0.73x
Min Movement: 8.64x

UT100Roll Price Action - 2023-12-13 21:00 UTC+2 (CEST)



UT100Roll Price Action - 2024-03-20 21:00 UTC+2 (CEST)

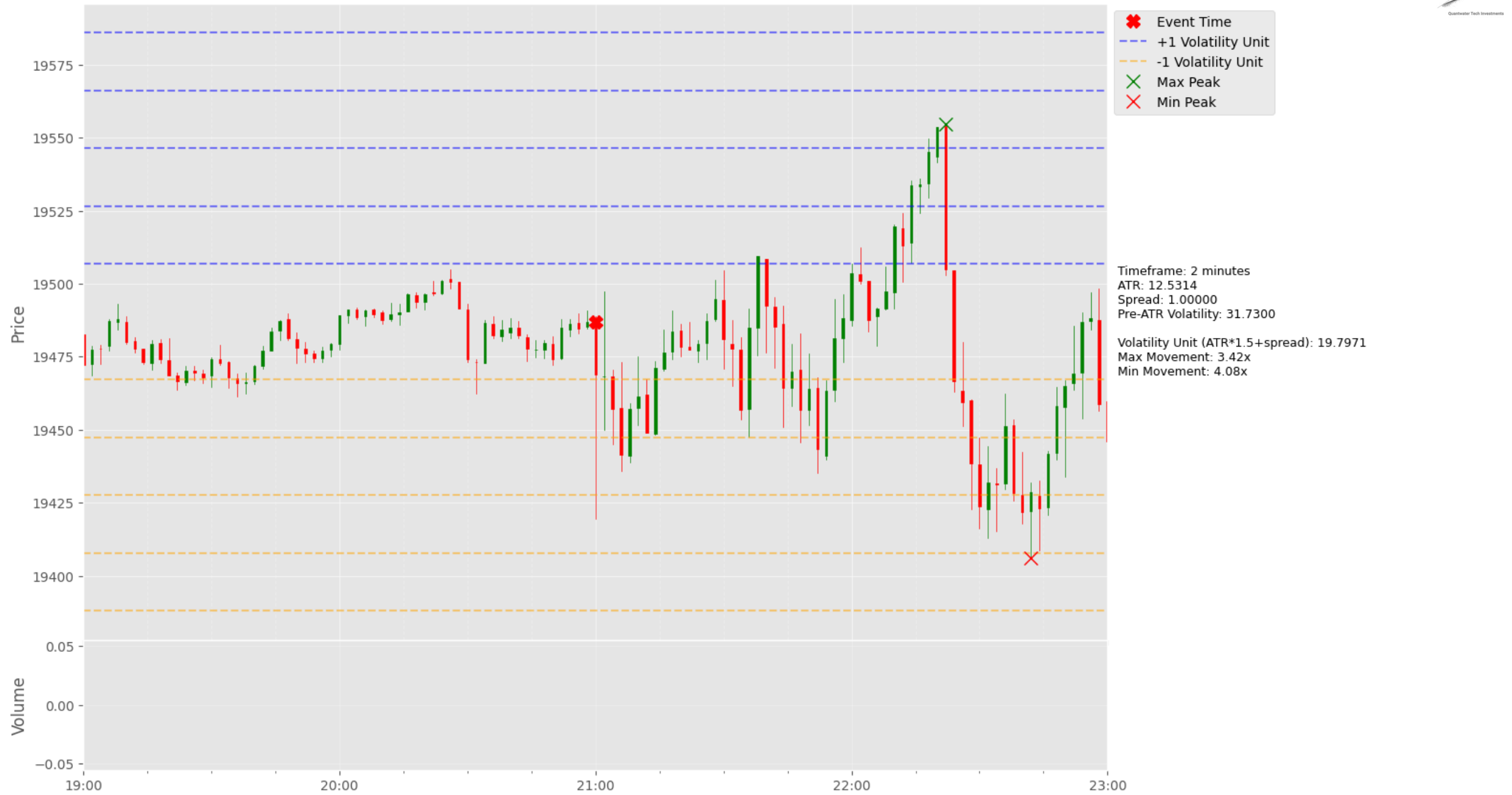
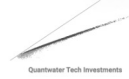


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

Timeframe: 3 minutes
ATR: 16.3200
Spread: 1.00000
Pre-ATR Volatility: 36.8800
Volatility Unit (ATR*1.5+spread): 25.4800
Max Movement: 9.24x
Min Movement: 0.00x

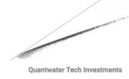
FOMC Economic Projections | Actual: | Forecast: NA | Previous: NA

UT100Roll Price Action - 2024-06-12 21:00 UTC+2 (CEST)



FOMC Economic Projections | Actual: | Forecast: NA | Previous: NA

UT100Roll Price Action - 2024-09-18 21:00 UTC+2 (CEST)



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

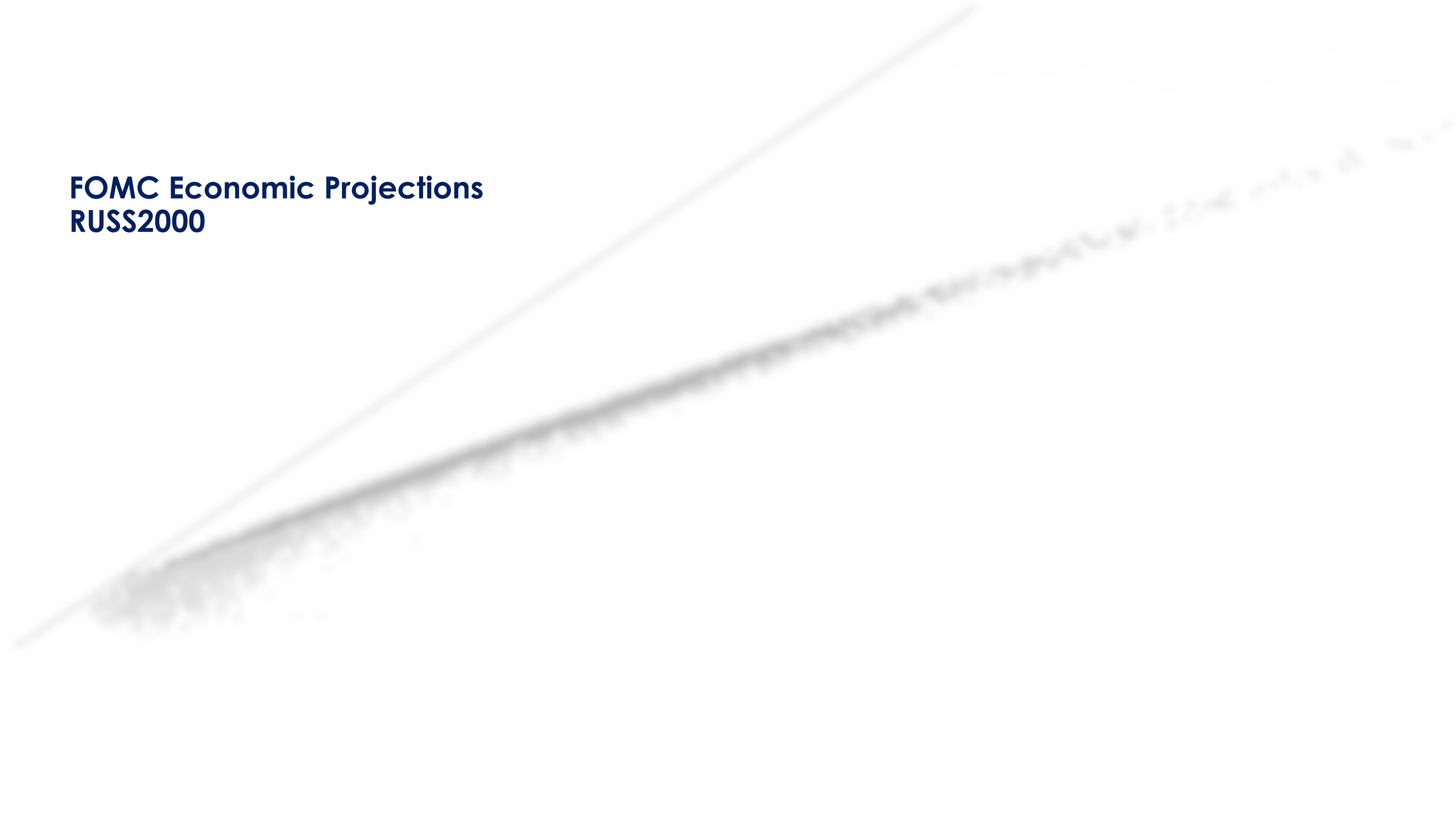
Timeframe: 1 minute
ATR: 27.0271
Spread: 1.00000
Pre-ATR Volatility: 48.1500

Volatility Unit (ATR*1.5+spread): 41.5407
Max Movement: 4.97x
Min Movement: 2.91x

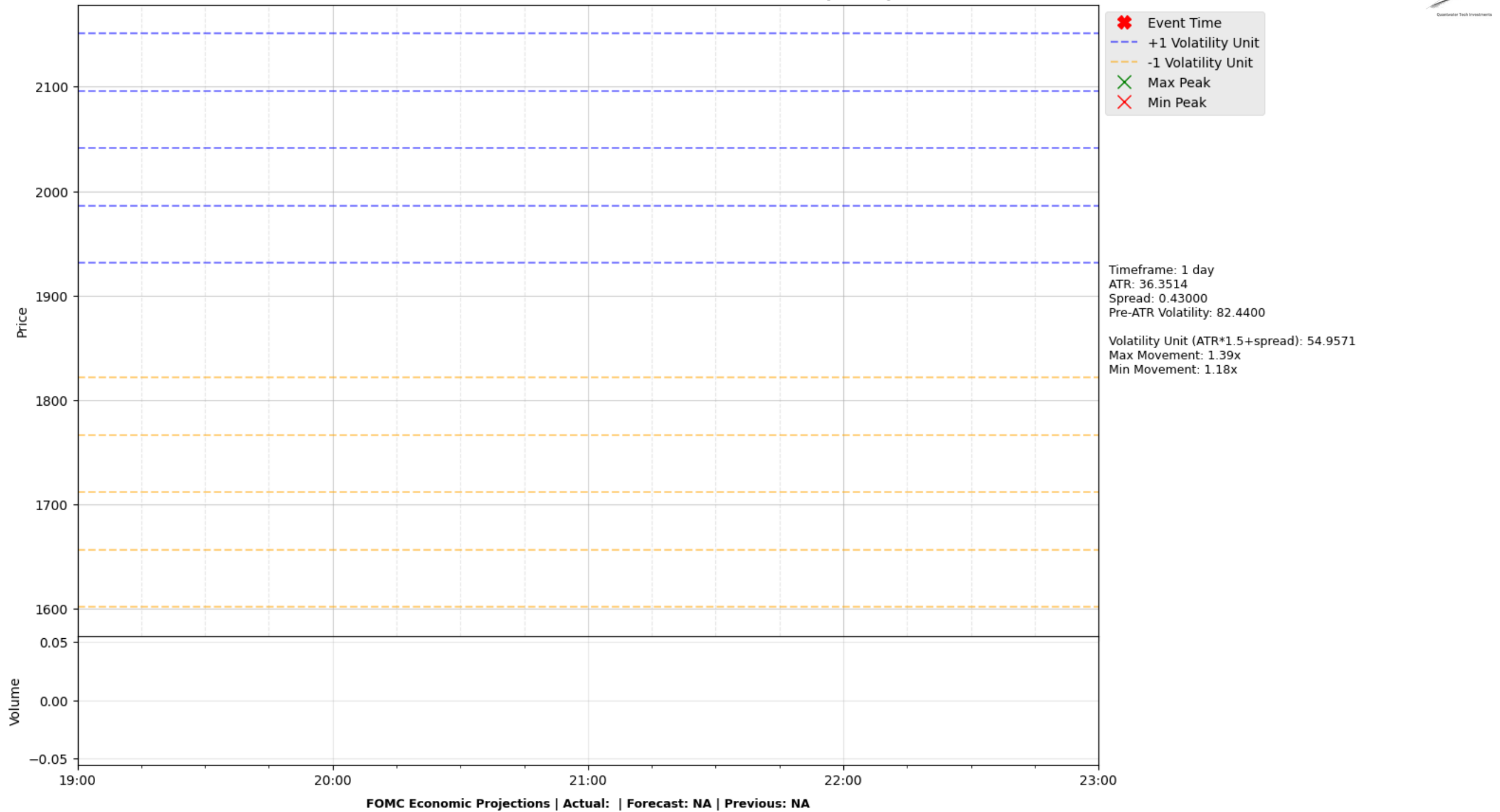
Event Summary:
Avg Volatility Unit: 87.9822
Avg Max Movement: 5.09x
Avg Min Movement: 2.74x
Avg Pre-ATR Volatility: 147.2720

FOMC Economic Projections | Actual: | Forecast: NA | Previous: NA

**FOMC Economic Projections
RUSS2000**



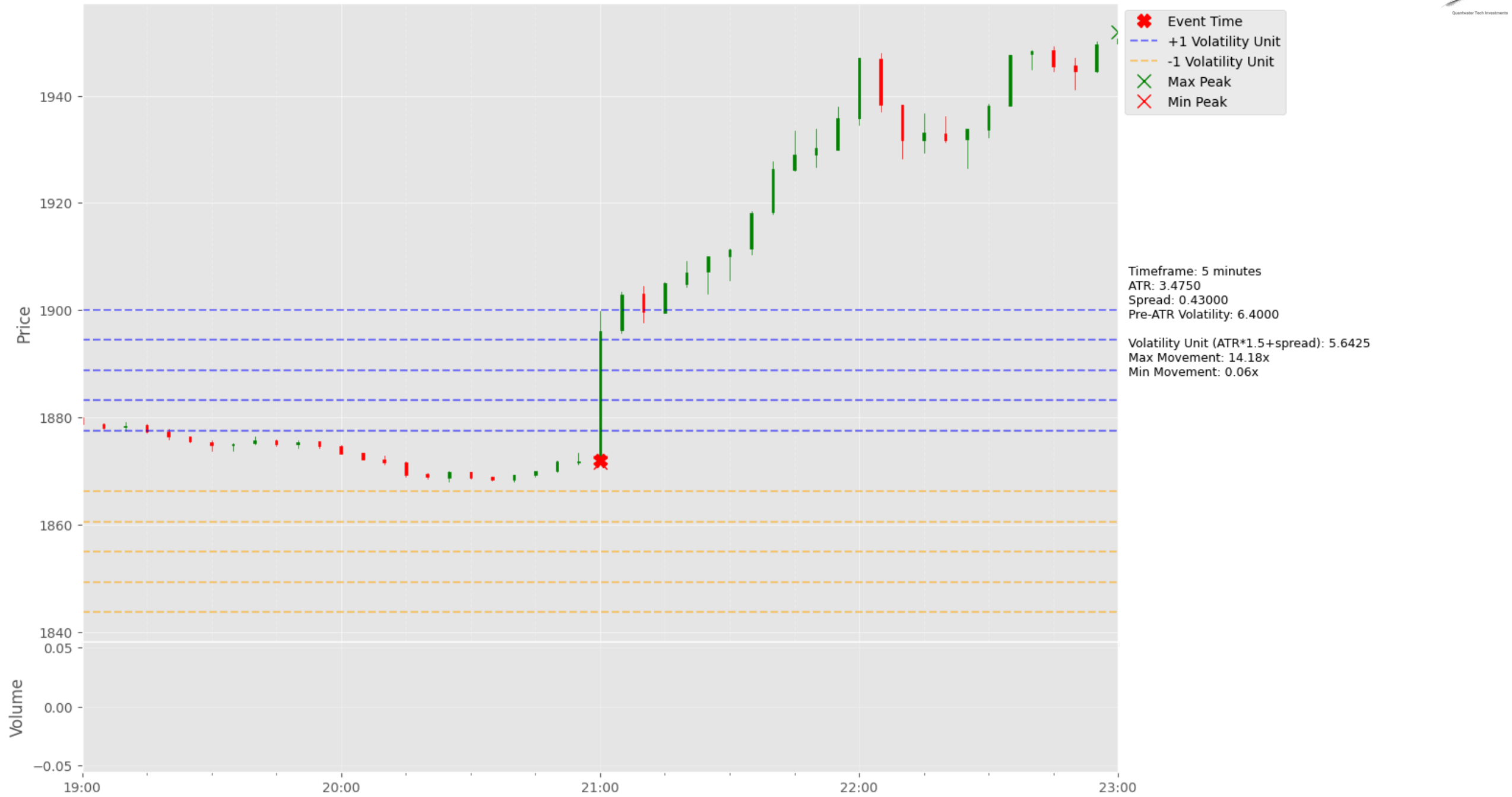
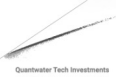
RUSS2000 Price Action - 2023-06-14 21:00 UTC+2 (CEST)



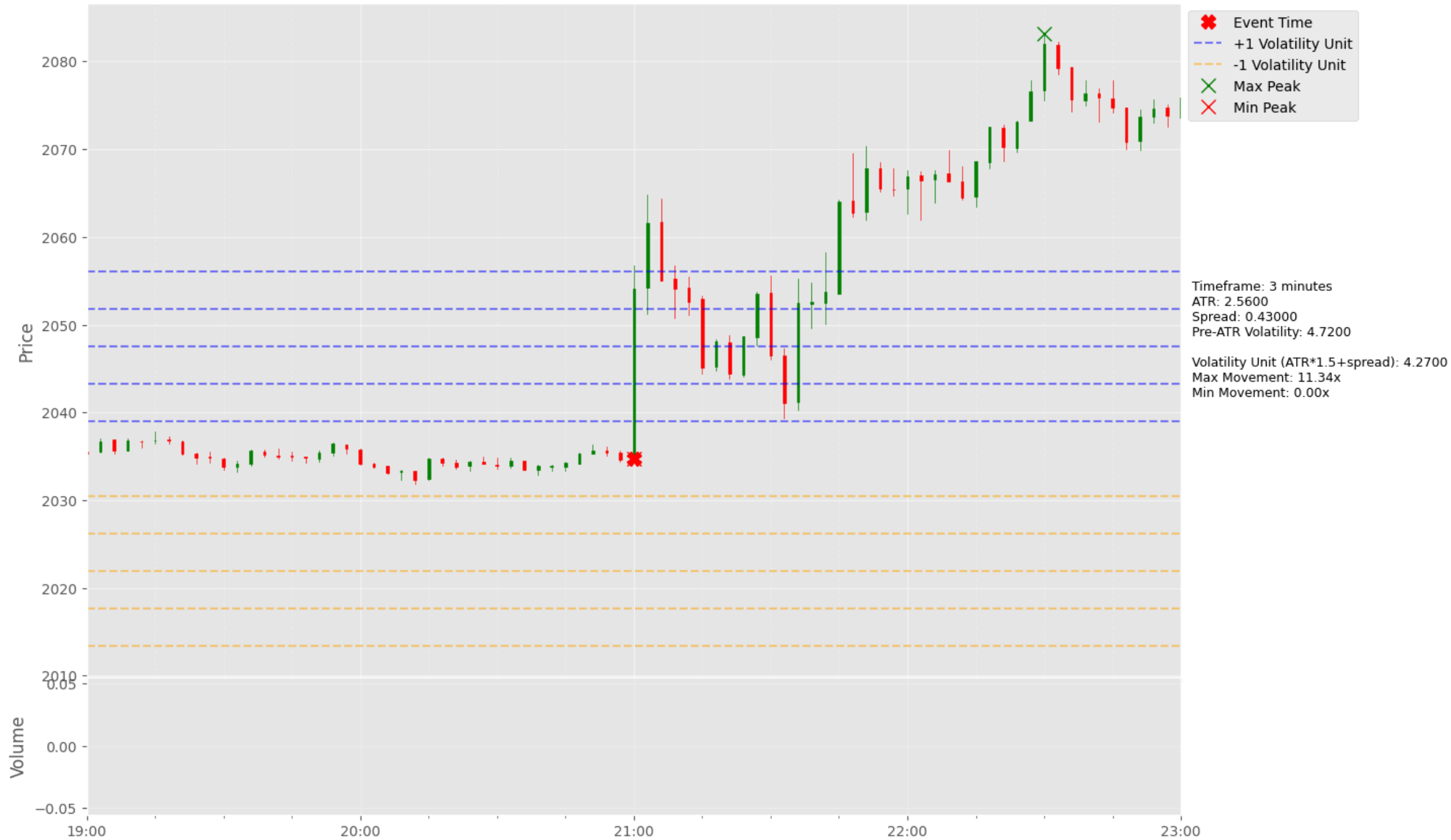
RUSS2000 Price Action - 2023-09-20 21:00 UTC+2 (CEST)



RUSS2000 Price Action - 2023-12-13 21:00 UTC+2 (CEST)



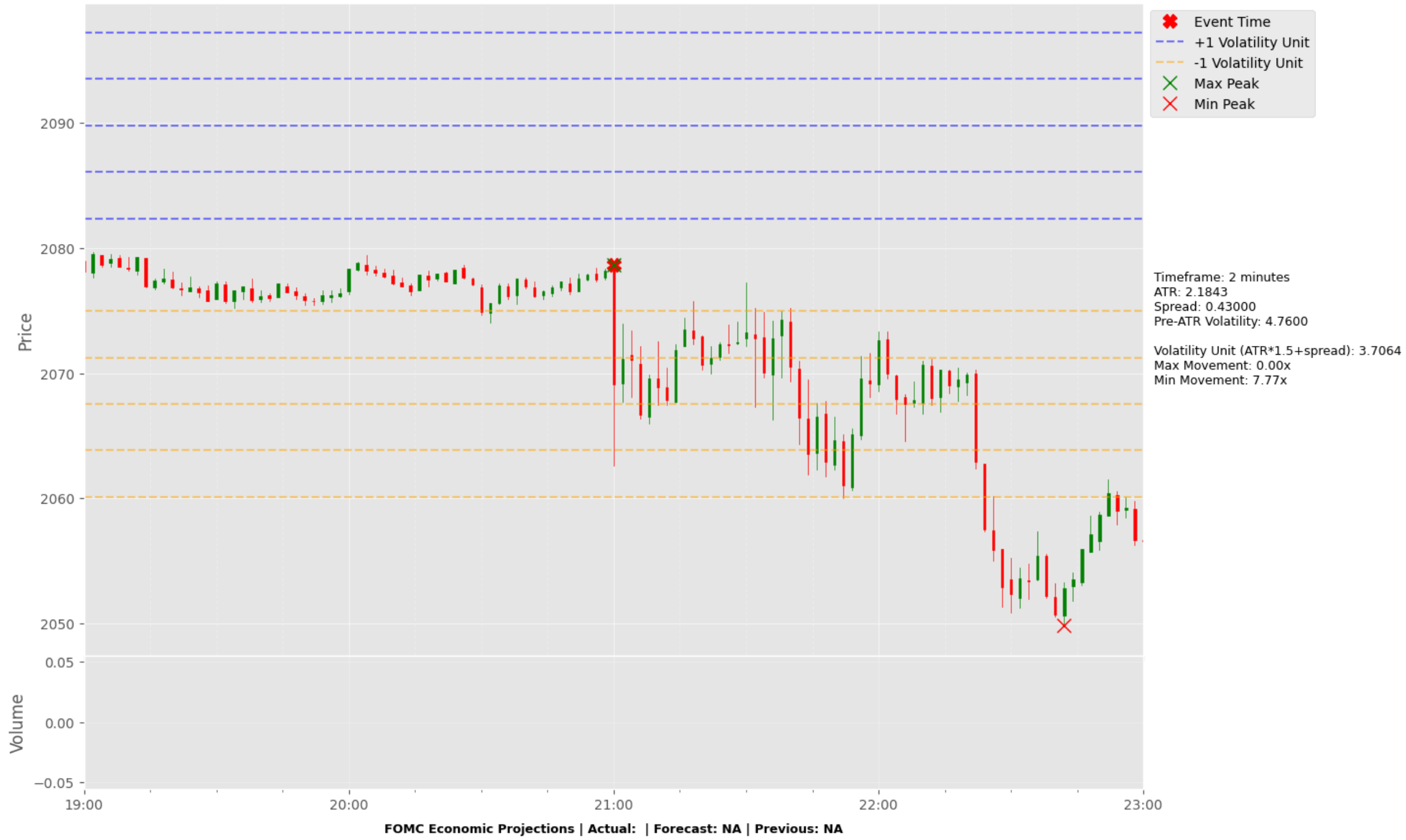
RUSS2000 Price Action - 2024-03-20 21:00 UTC+2 (CEST)



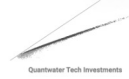
Timeframe: 3 minutes
ATR: 2.5600
Spread: 0.43000
Pre-ATR Volatility: 4.7200
Volatility Unit (ATR*1.5+spread): 4.2700
Max Movement: 11.34x
Min Movement: 0.00x

FOMC Economic Projections | Actual: | Forecast: NA | Previous: NA

RUSS2000 Price Action - 2024-06-12 21:00 UTC+2 (CEST)



RUSS2000 Price Action - 2024-09-18 21:00 UTC+2 (CEST)



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

Timeframe: 1 minute
ATR: 4.9957
Spread: 0.43000
Pre-ATR Volatility: 6.0800

Volatility Unit (ATR*1.5+spread): 7.9236
Max Movement: 7.10x
Min Movement: 0.68x

Event Summary:
Avg Volatility Unit: 14.2677
Avg Max Movement: 5.67x
Avg Min Movement: 3.51x
Avg Pre-ATR Volatility: 20.2640

FOMC Economic Projections | Actual: | Forecast: NA | Previous: NA

Fed Interest Rate Decision



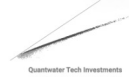
Fed Interest Rate Decision

Event	Fed Interest Rate Decision			Description
Actual:				<p>A continued easing of inflation and robust labour market could give the Fed more room to implement rate cuts without stoking inflation fears, supporting the case for a soft landing.</p> <p style="text-align: center;">Historical impact on Assets: USDJPY</p>
Forecast:	4.38%			
Previous:	4.62%			
Time (GMT):	19:00			
Release Date	Actual	Forecast	Previous	
07-Nov-24	4.75%	4.75%	5.00%	
18-Sep-24	5.00%	5.25%	5.50%	
31-Jul-24	5.50%	5.50%	5.50%	
12-Jun-24	5.50%	5.50%	5.50%	
01-May-24	5.50%	5.50%	5.50%	
20-Mar-24	5.50%	5.50%	5.50%	

Fed Interest Rate Decision USDJPY



C:USDJPY Price Action - 2024-03-20 18:00 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak



ATR: 0.0612
Spread: 0.02800
Pre-ATR Volatility: 0.0550
Volatility Unit (ATR*1.5+spread): 0.1198
Max Movement: 0.61x
Min Movement: 7.59x

Fed Interest Rate Decision | Actual: 5.50 | Forecast: 5.50 | Previous: 5.50

C:USDJPY Price Action - 2024-05-01 18:00 GMT



- ✿ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0576
Spread: 0.02800
Pre-ATR Volatility: 0.0460
Volatility Unit (ATR*1.5+spread): 0.1145
Max Movement: 1.06x
Min Movement: 5.43x

Fed Interest Rate Decision | Actual: 5.50 | Forecast: 5.50 | Previous: 5.50

C:USDJPY Price Action - 2024-06-12 18:00 GMT

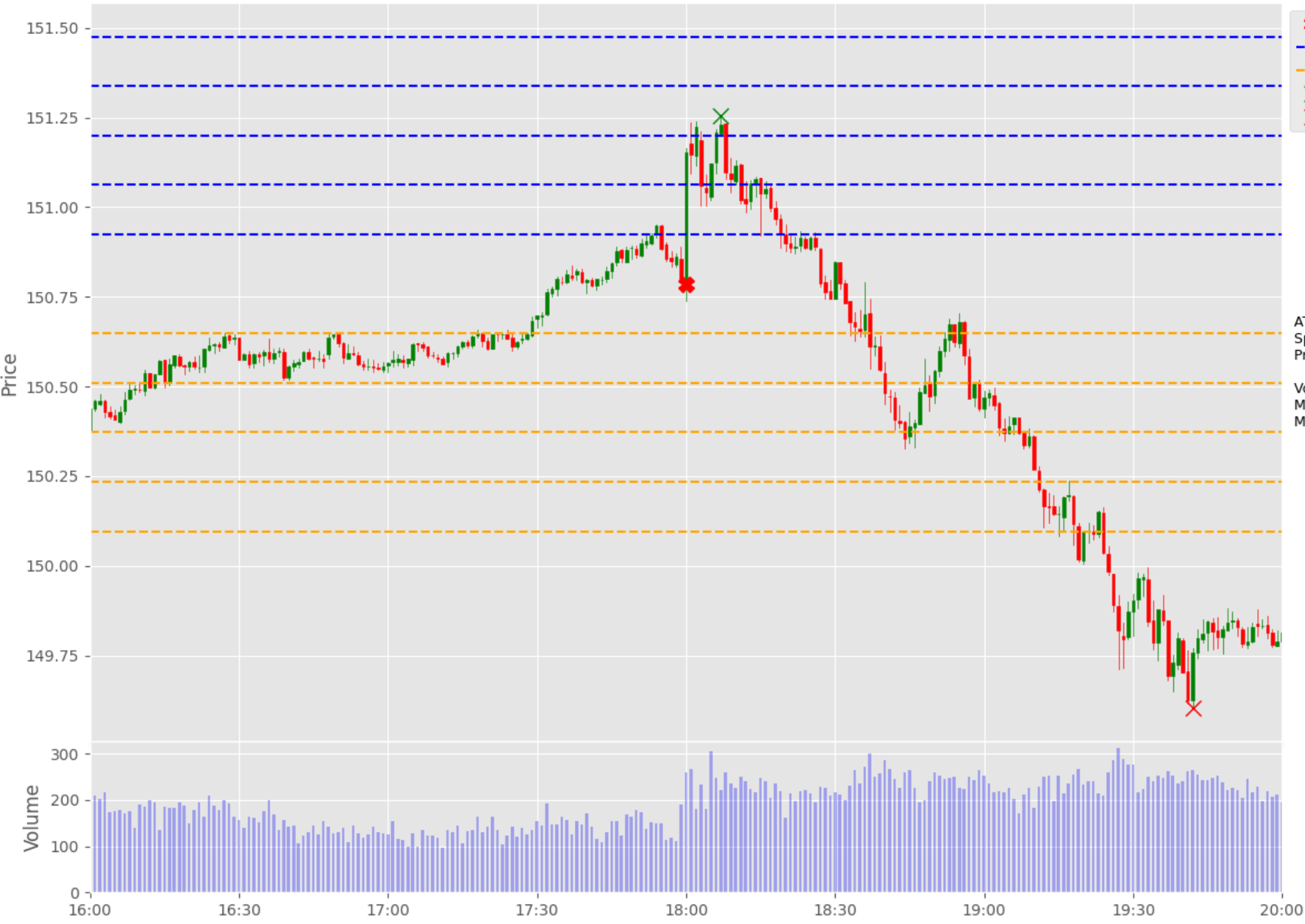


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0636
Spread: 0.02800
Pre-ATR Volatility: 0.0520
Volatility Unit (ATR*1.5+spread): 0.1234
Max Movement: 8.12x
Min Movement: 0.00x

Fed Interest Rate Decision | Actual: 5.50 | Forecast: 5.50 | Previous: 5.50

C:USDJPY Price Action - 2024-07-31 18:00 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0733
Spread: 0.02800
Pre-ATR Volatility: 0.1480
Volatility Unit (ATR*1.5+spread): 0.1379
Max Movement: 3.41x
Min Movement: 8.57x

Fed Interest Rate Decision | Actual: 5.50 | Forecast: 5.50 | Previous: 5.50

C:USDJPY Price Action - 2024-09-18 18:00 GMT



- ✳ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.1356
Spread: 0.02800
Pre-ATR Volatility: 0.0610
Volatility Unit (ATR*1.5+spread): 0.2314
Max Movement: 3.24x
Min Movement: 6.60x

Fed Interest Rate Decision | Actual: 5.00 | Forecast: 5.25 | Previous: 5.50

C:USDJPY Price Action - 2024-11-07 19:00 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0613
Spread: 0.02800
Pre-ATR Volatility: 0.0870

Volatility Unit (ATR*1.5+spread): 0.1199
Max Movement: 4.29x
Min Movement: 2.21x

Event Summary:
Avg Volatility Unit: 0.1454
Avg Max Movement: 3.29x
Avg Min Movement: 5.64x
Avg Pre-ATR Volatility: 0.0724

Fed Interest Rate Decision | Actual: 4.75 | Forecast: 4.75 | Previous: 5.00

FOMC Press Conference



FOMC Press Conference

Event	FOMC Press Conference			Description
Actual:				<p>Bloomberg anticipates that the Fed will lower interest rates by 25 basis points, bringing them down from 4.75% to 4.50%. Investors will pay close attention to the "dot plot", which reflects Federal Reserve members' projections for future rate changes. If the dot plot signals more aggressive rate cuts in 2025, it could impact major US stock indices, including US2000.</p> <p>Additionally, traders will tune in the Federal Reserve Chairman Jerome Powell's press conference for insights into the Fed's monetary policy outlook for the coming year.</p> <p>Historical impact on Assets: USDJPY US2000</p>
Forecast:				
Previous:				
Time (GMT):	19:30			
Release Date	Actual	Forecast	Previous	
07-Nov-24				
18-Sep-24				
31-Jul-24				
12-Jun-24				
01-May-24				
20-Mar-24				

FOMC Press Conference USDJPY



C:USDJPY Price Action - 2024-03-20 18:30 GMT

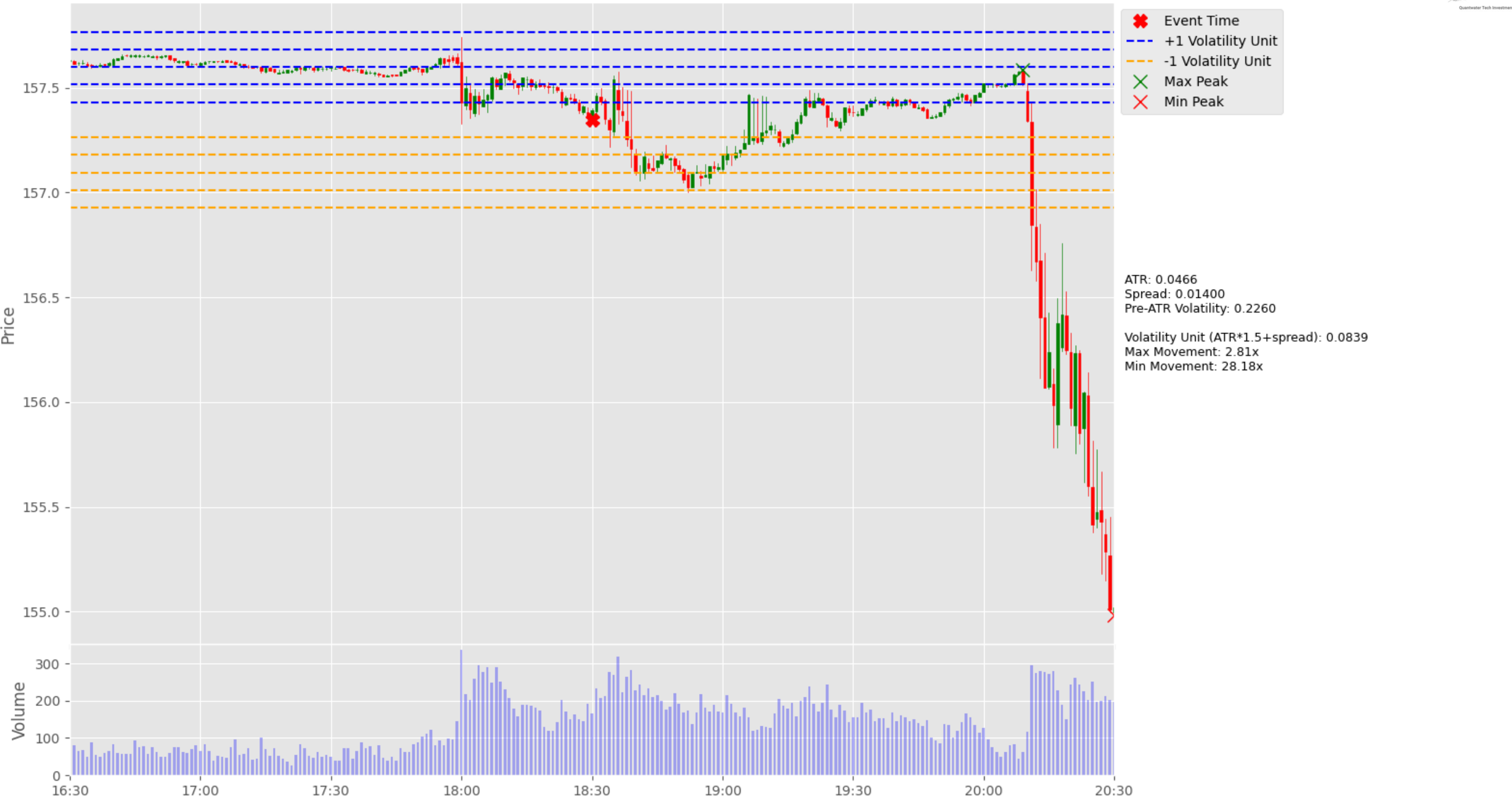
- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0548
Spread: 0.01400
Pre-ATR Volatility: 0.3440
Volatility Unit (ATR*1.5+spread): 0.0962
Max Movement: 1.29x
Min Movement: 8.93x



FOMC Press Conference | Actual: | Forecast: NA | Previous: NA

C:USDJPY Price Action - 2024-05-01 18:30 GMT

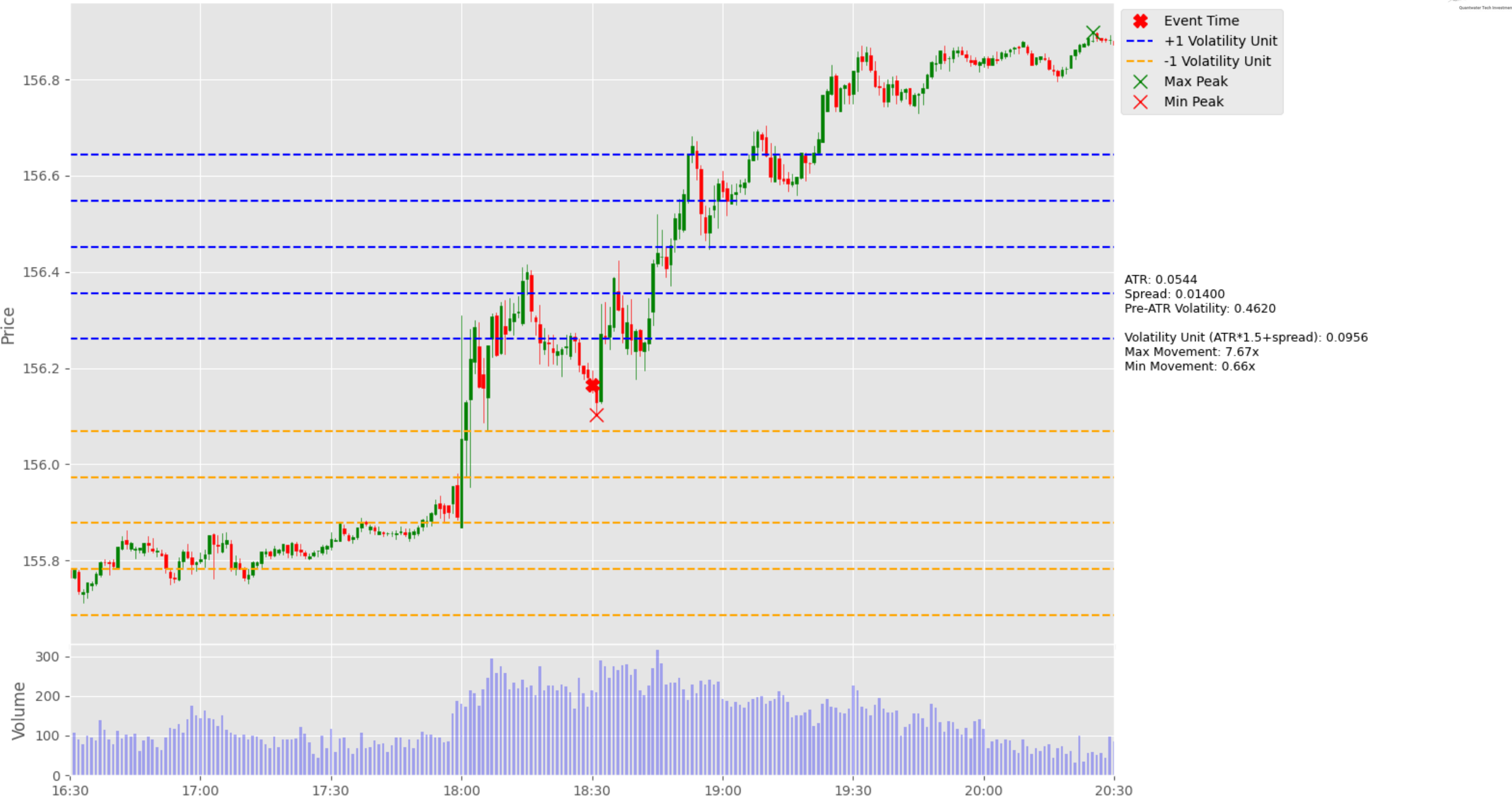


- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0466
Spread: 0.01400
Pre-ATR Volatility: 0.2260
Volatility Unit (ATR*1.5+spread): 0.0839
Max Movement: 2.81x
Min Movement: 28.18x

FOMC Press Conference | Actual: | Forecast: NA | Previous: NA

C:USDJPY Price Action - 2024-06-12 18:30 GMT

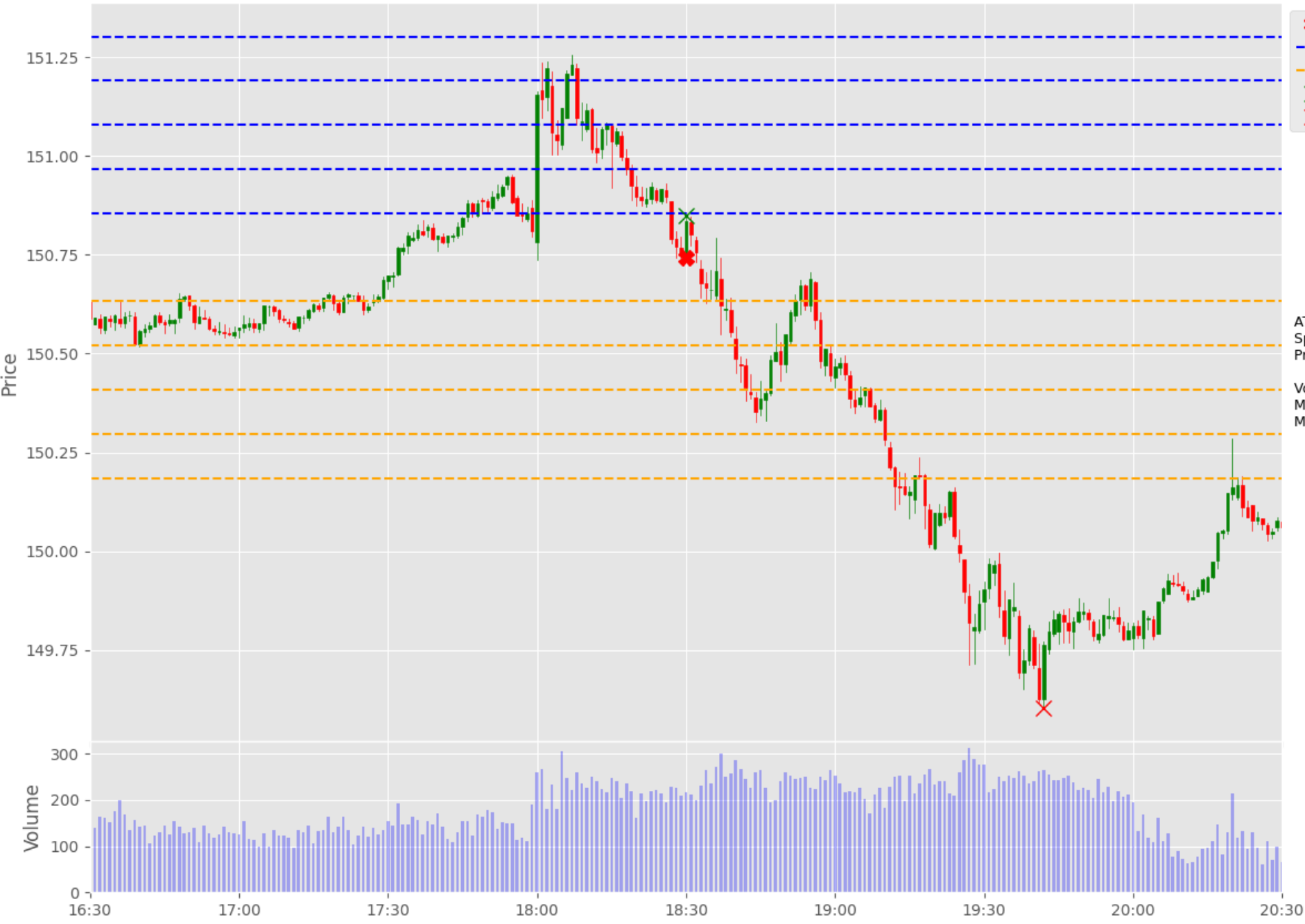


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0544
Spread: 0.01400
Pre-ATR Volatility: 0.4620
Volatility Unit (ATR*1.5+spread): 0.0956
Max Movement: 7.67x
Min Movement: 0.66x

FOMC Press Conference | Actual: | Forecast: NA | Previous: NA

C:USDJPY Price Action - 2024-07-31 18:30 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0658
Spread: 0.01300
Pre-ATR Volatility: 0.3360
Volatility Unit (ATR*1.5+spread): 0.1117
Max Movement: 0.95x
Min Movement: 10.21x

FOMC Press Conference | Actual: | Forecast: NA | Previous: NA

C:USDJPY Price Action - 2024-09-18 18:30 GMT

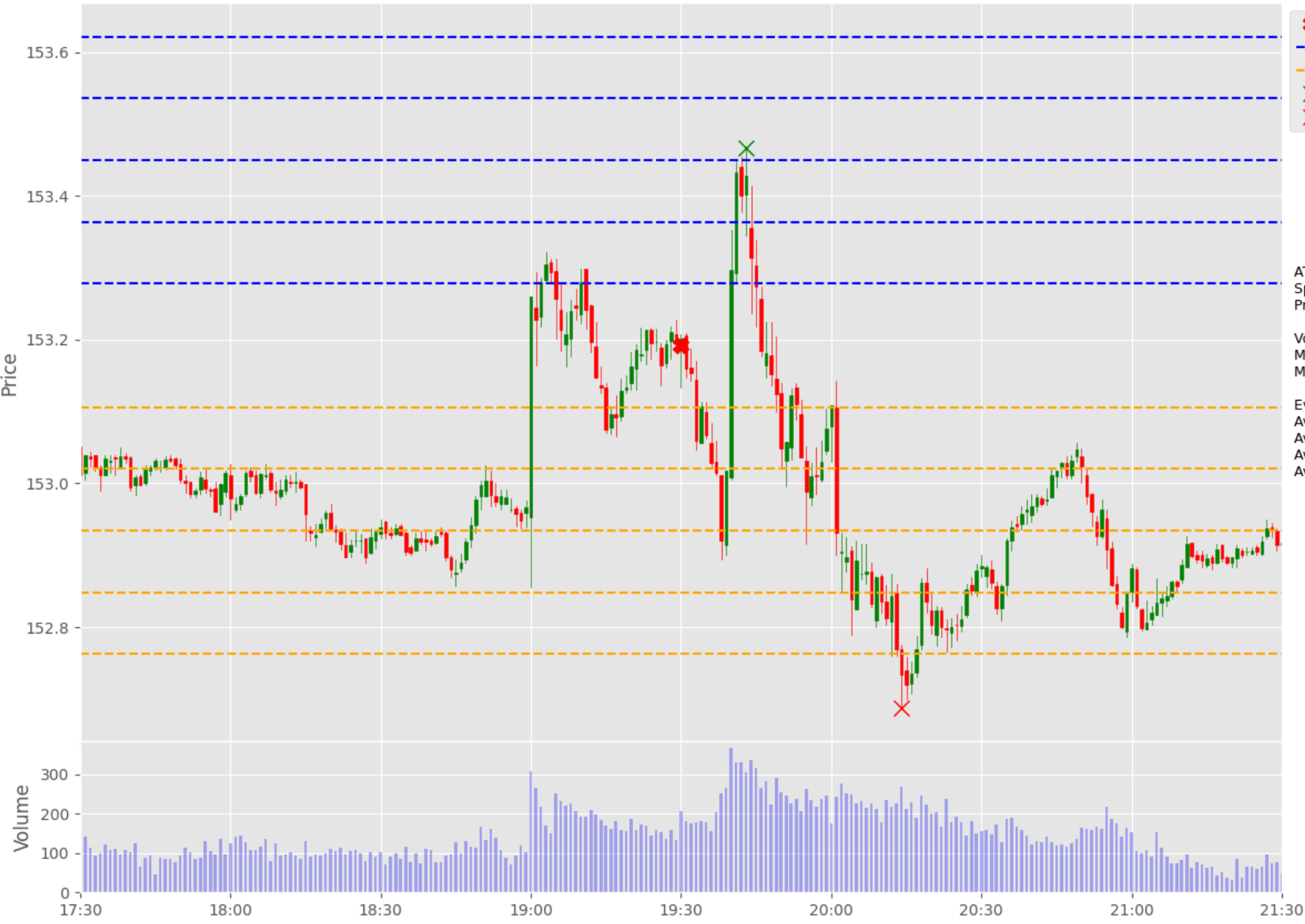


- ✳ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.1323
Spread: 0.01300
Pre-ATR Volatility: 0.7470
Volatility Unit (ATR*1.5+spread): 0.2114
Max Movement: 8.70x
Min Movement: 2.07x

FOMC Press Conference | Actual: | Forecast: NA | Previous: NA

C:USDJPY Price Action - 2024-11-07 19:30 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0479
Spread: 0.01400
Pre-ATR Volatility: 0.2520

Volatility Unit (ATR*1.5+spread): 0.0859
Max Movement: 3.20x
Min Movement: 5.87x

Event Summary:
Avg Volatility Unit: 0.1198
Avg Max Movement: 4.29x
Avg Min Movement: 10.01x
Avg Pre-ATR Volatility: 0.4230

FOMC Press Conference | Actual: | Forecast: NA | Previous: NA

BoJ Interest Rate Decision



BoJ Interest Rate Decision

Event	BoJ Interest Rate Decision			Description
Actual:				<p>Bank of Japan (BOJ) policy board publishes its decision about where to set the target overnight rate. As short term interest rates are an important determinant of currency valuation, traders watch interest rate changes closely. A reading that is stronger than forecast is generally supportive (bullish) for the JPY, while a weaker than forecast reading is generally negative (bearish) for the JPY.</p> <p>Historical impact on Assets: USDJPY</p>
Forecast:	0.25%			
Previous:	0.25%			
Time (GMT):	3:00			
Release Date	Actual	Forecast	Previous	
31-Oct-24	0.25%	0.25%	0.25%	
20-Sep-24	0.25%	0.25%	0.25%	
31-Jul-24	0.25%	0.10%	0.10%	
14-Jun-24	0.10%	0.10%	0.10%	
26-Apr-24	0.10%	0.10%	0.10%	
19-Mar-24	0.10%	0.10%	-0.10%	

BoJ Interest Rate Decision USDJPY



C:USDJPY Price Action - 2024-03-19 03:35 GMT

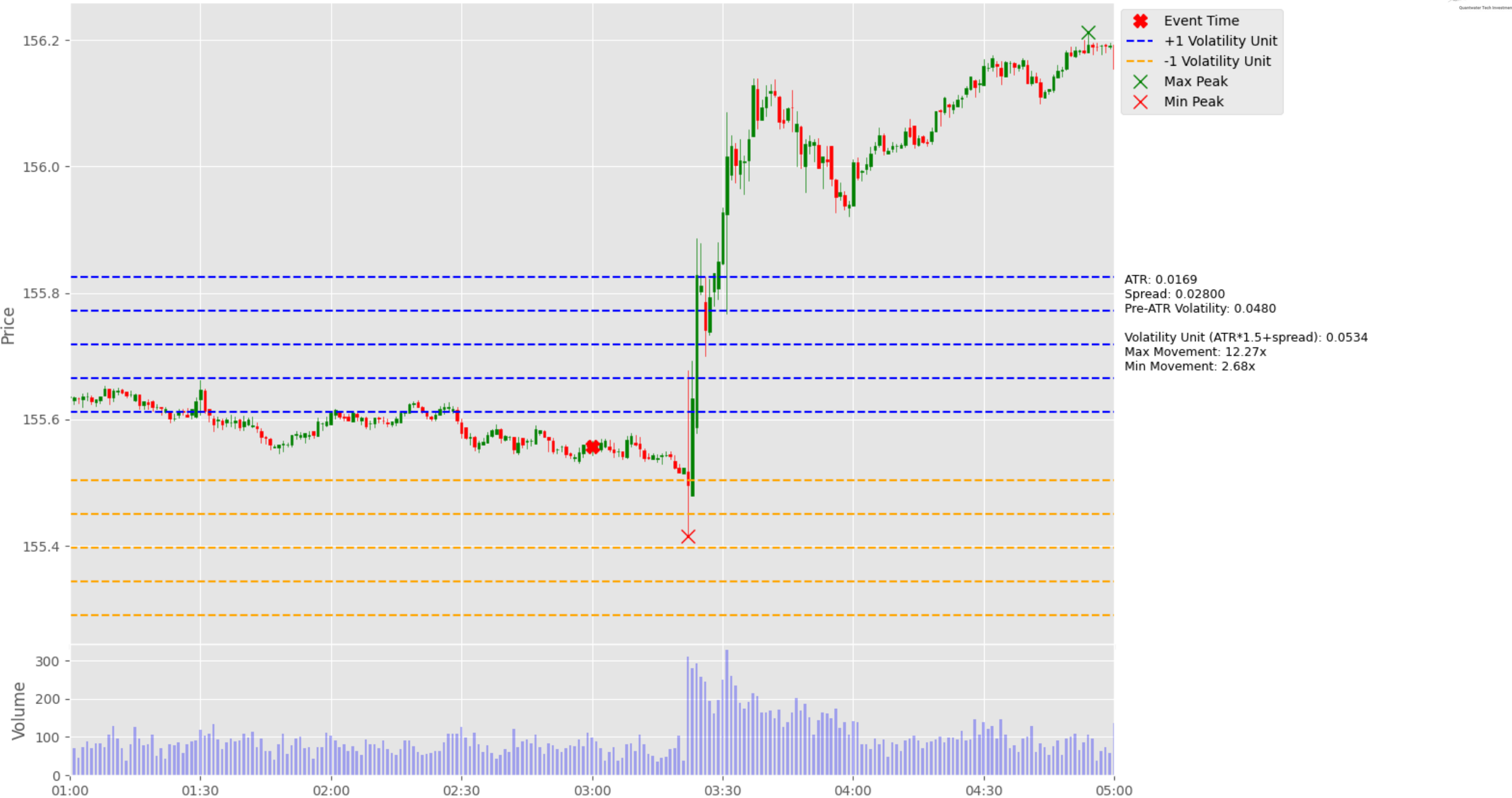


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.1006
Spread: 0.02800
Pre-ATR Volatility: 0.2390
Volatility Unit (ATR*1.5+spread): 0.1790
Max Movement: 6.21x
Min Movement: 1.61x

Boj Interest Rate Decision | Actual: 0.10 | Forecast: 0.10 | Previous: -0.10

C:USDJPY Price Action - 2024-04-26 03:00 GMT

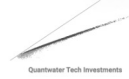


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0169
Spread: 0.02800
Pre-ATR Volatility: 0.0480
Volatility Unit (ATR*1.5+spread): 0.0534
Max Movement: 12.27x
Min Movement: 2.68x

Boj Interest Rate Decision | Actual: 0.10 | Forecast: 0.10 | Previous: 0.10

C:USDJPY Price Action - 2024-06-14 03:25 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.1211
Spread: 0.02800
Pre-ATR Volatility: 0.6930
Volatility Unit (ATR*1.5+spread): 0.2097
Max Movement: 1.73x
Min Movement: 0.18x



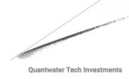
Boj Interest Rate Decision | Actual: 0.10 | Forecast: 0.10 | Previous: 0.10

C:USDJPY Price Action - 2024-07-31 04:00 GMT



Boj Interest Rate Decision | Actual: 0.25 | Forecast: 0.10 | Previous: 0.10

C:USDJPY Price Action - 2024-09-20 03:00 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.1304
Spread: 0.02800
Pre-ATR Volatility: 0.1350
Volatility Unit (ATR*1.5+spread): 0.2235
Max Movement: 0.08x
Min Movement: 2.29x

Boj Interest Rate Decision | Actual: 0.25 | Forecast: 0.25 | Previous: 0.25

C:USDJPY Price Action - 2024-10-31 03:00 GMT

- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✖ Max Peak
- ✖ Min Peak

ATR: 0.0934
Spread: 0.02800
Pre-ATR Volatility: 0.1290

Volatility Unit (ATR*1.5+spread): 0.1680
Max Movement: 0.05x
Min Movement: 3.52x

Event Summary:
Avg Volatility Unit: 0.2569
Avg Max Movement: 4.17x
Avg Min Movement: 1.72x
Avg Pre-ATR Volatility: 0.3562



Boj Interest Rate Decision | Actual: 0.25 | Forecast: 0.25 | Previous: 0.25

BoE Interest Rate Decision (Dec)



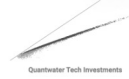
BoE Interest Rate Decision (Dec)

Event	BoE Interest Rate Decision (Dec)			Description
Actual:				<p>Bank of England (BOE) monetary policy committee members vote on where to set the Bank Rate. Traders watch interest rate changes closely because short term interest rates are the primary factor in currency valuation.</p> <p>A reading that is stronger than forecast is generally supportive (bullish) for the GBP, while a weaker than forecast reading is generally negative (bearish) for the GBP.</p> <p>Historical impact on Assets: GBPJPY</p>
Forecast:	4.75%			
Previous:	4.75%			
Time (GMT):	12:00			
Release Date	Actual	Forecast	Previous	
07-Nov-24	4.75%	4.75%	5.00%	
19-Sep-24	5.00%	5.00%	5.00%	
01-Aug-24	5.00%	5.00%	5.25%	
20-Jun-24	5.25%	5.25%	5.25%	
09-May-24	5.25%	5.25%	5.25%	
21-Mar-24	5.25%	5.25%	5.25%	

BoE Interest Rate Decision (Dec) GBPJPY

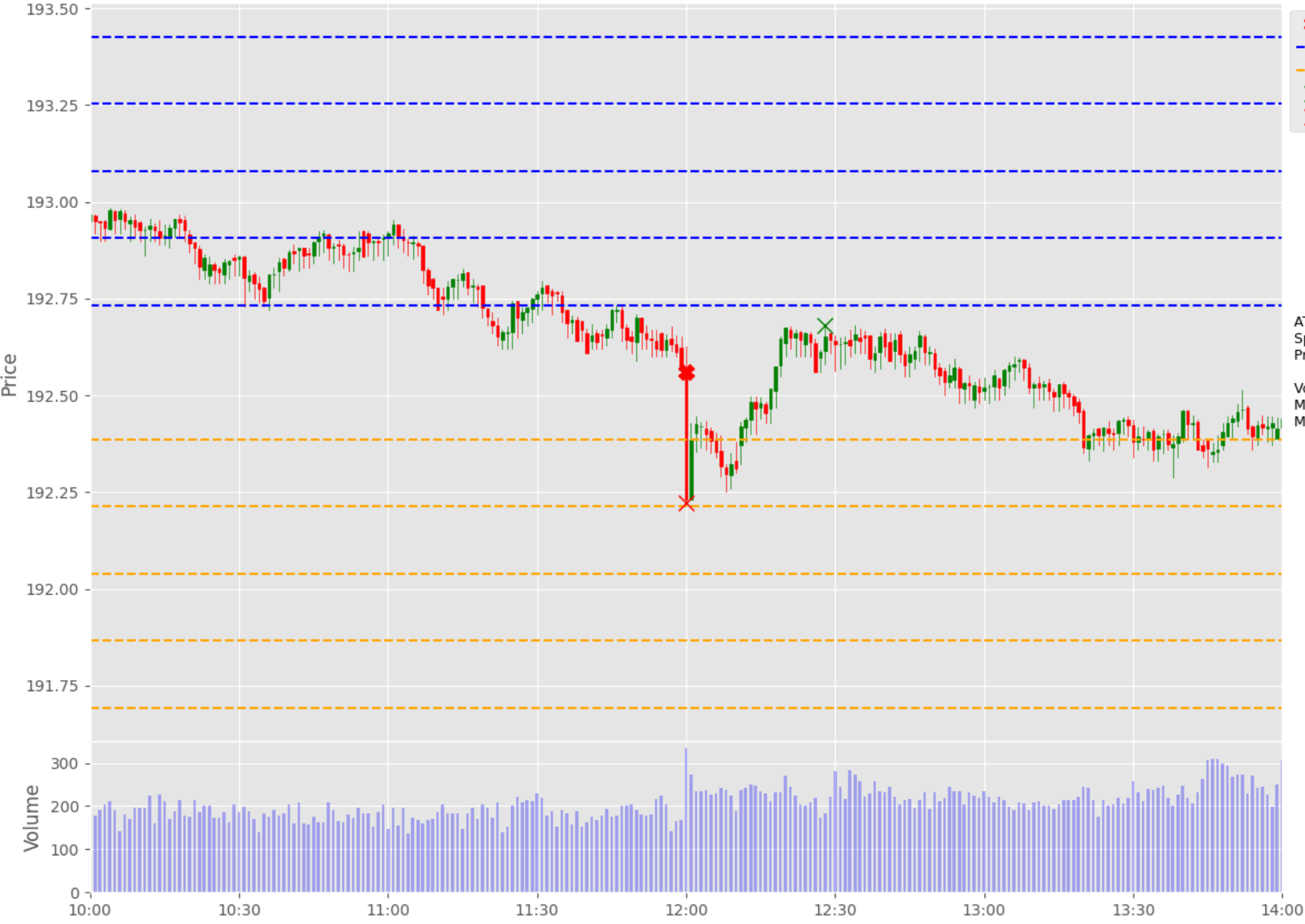


C:GBPJPY Price Action - 2024-03-21 12:00 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0949
Spread: 0.03100
Pre-ATR Volatility: 0.1760
Volatility Unit (ATR*1.5+spread): 0.1734
Max Movement: 0.70x
Min Movement: 1.95x



BoE Interest Rate Decision (Dec) | Actual: 5.25 | Forecast: 5.25 | Previous: 5.25

C:GBPJPY Price Action - 2024-05-09 11:00 GMT

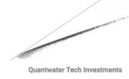


- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0983
Spread: 0.03100
Pre-ATR Volatility: 0.2080
Volatility Unit (ATR*1.5+spread): 0.1785
Max Movement: 0.29x
Min Movement: 3.42x

BoE Interest Rate Decision (Dec) | Actual: 5.25 | Forecast: 5.25 | Previous: 5.25

C:GBPJPY Price Action - 2024-06-20 11:00 GMT

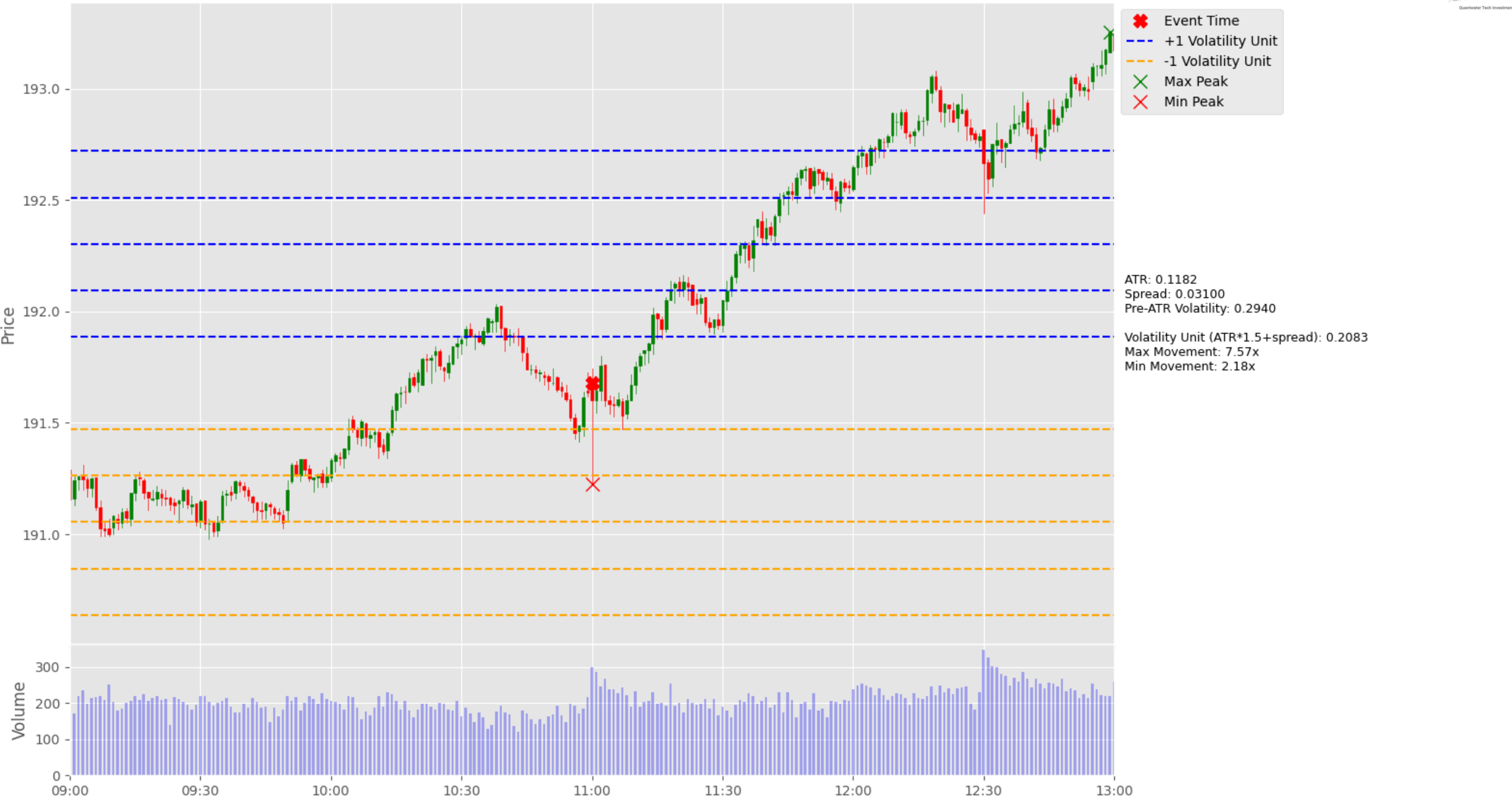


- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0801
Spread: 0.03100
Pre-ATR Volatility: 0.1070
Volatility Unit (ATR*1.5+spread): 0.1512
Max Movement: 0.15x
Min Movement: 3.92x

BoE Interest Rate Decision (Dec) | Actual: 5.25 | Forecast: 5.25 | Previous: 5.25

C:GBPJPY Price Action - 2024-08-01 11:00 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.1182
Spread: 0.03100
Pre-ATR Volatility: 0.2940
Volatility Unit (ATR*1.5+spread): 0.2083
Max Movement: 7.57x
Min Movement: 2.18x

BoE Interest Rate Decision (Dec) | Actual: 5.00 | Forecast: 5.00 | Previous: 5.25

C:GBPJPY Price Action - 2024-09-19 11:00 GMT



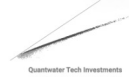
- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.1126
Spread: 0.03100
Pre-ATR Volatility: 0.2380

Volatility Unit (ATR*1.5+spread): 0.1999
Max Movement: 4.72x
Min Movement: 0.11x

BoE Interest Rate Decision (Dec) | Actual: 5.00 | Forecast: 5.00 | Previous: 5.00

C:GBPJPY Price Action - 2024-11-07 12:00 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak



ATR: 0.0899
Spread: 0.03100
Pre-ATR Volatility: 0.1640

Volatility Unit (ATR*1.5+spread): 0.1658
Max Movement: 3.28x
Min Movement: 1.08x

Event Summary:
Avg Volatility Unit: 0.1823
Avg Max Movement: 2.69x
Avg Min Movement: 2.31x
Avg Pre-ATR Volatility: 0.2046

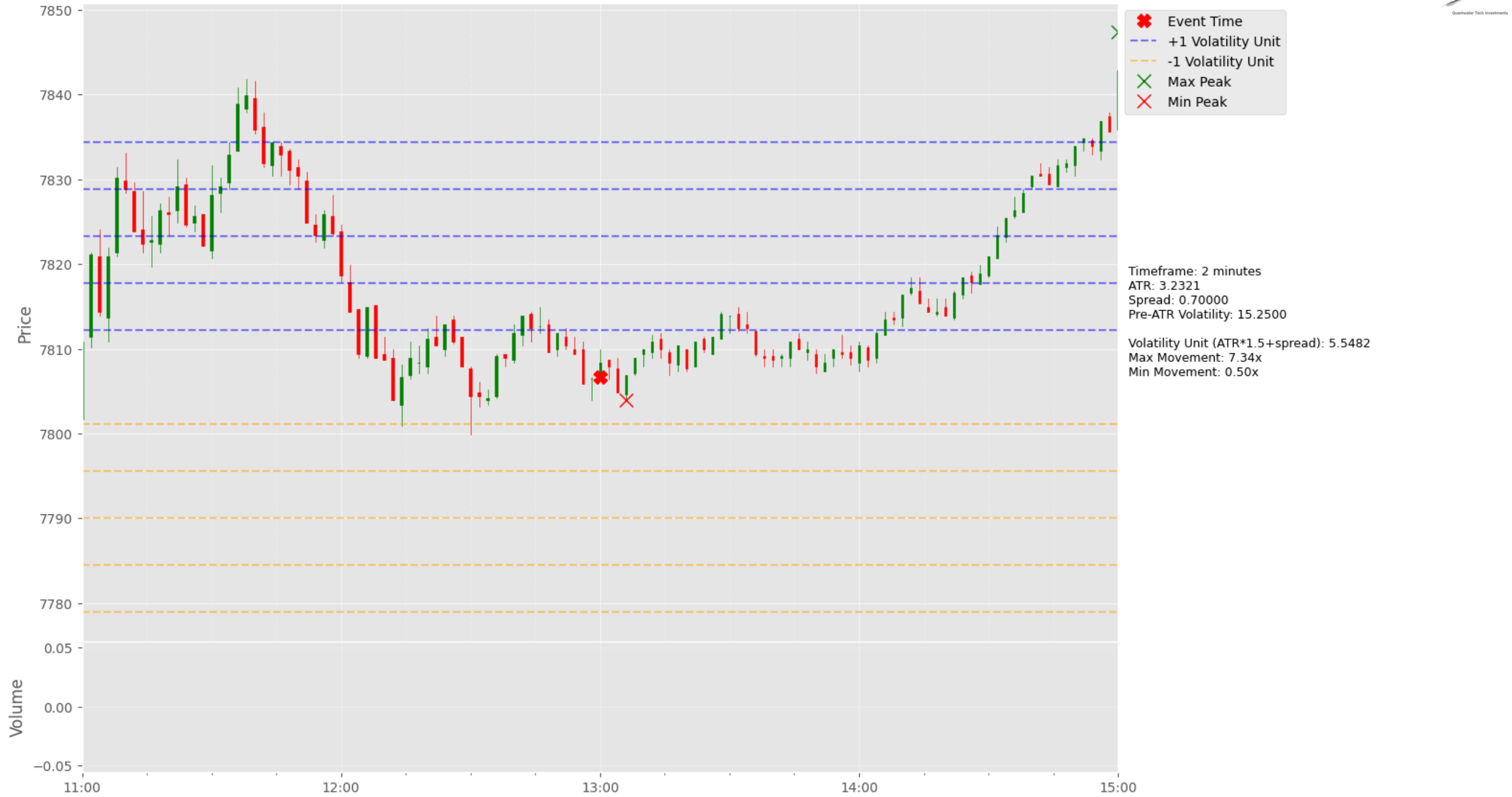
BoE Interest Rate Decision (Dec) | Actual: 4.75 | Forecast: 4.75 | Previous: 5.00

BoE Interest Rate Decision (Dec)

UK100



UK100Roll Price Action - 2024-03-21 13:00 UTC+2 (CEST)

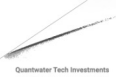


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

Timeframe: 2 minutes
ATR: 3.2321
Spread: 0.70000
Pre-ATR Volatility: 15.2500
Volatility Unit (ATR*1.5+spread): 5.5482
Max Movement: 7.34x
Min Movement: 0.50x

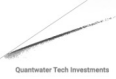
BoE Interest Rate Decision (Dec) | Actual: 5.25 | Forecast: 5.25 | Previous: 5.25

UK100Roll Price Action - 2024-05-09 14:00 UTC+2 (CEST)



BoE Interest Rate Decision (Dec) | Actual: 5.25 | Forecast: 5.25 | Previous: 5.25

UK100Roll Price Action - 2024-06-20 14:00 UTC+2 (CEST)

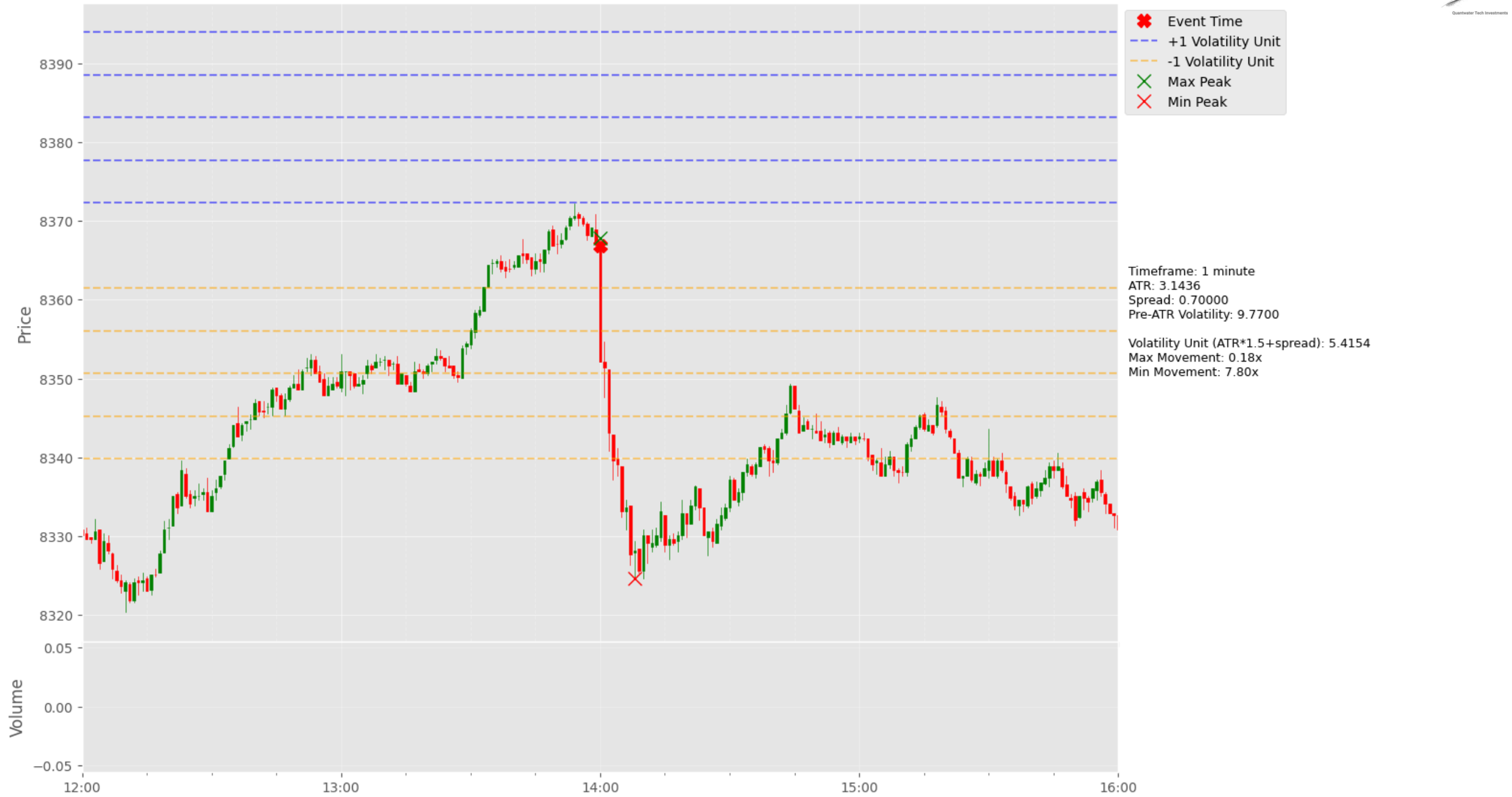


BoE Interest Rate Decision (Dec) | Actual: 5.25 | Forecast: 5.25 | Previous: 5.25

UK100Roll Price Action - 2024-08-01 14:00 UTC+2 (CEST)



UK100Roll Price Action - 2024-09-19 14:00 UTC+2 (CEST)



BoE Interest Rate Decision (Dec) | Actual: 5.00 | Forecast: 5.00 | Previous: 5.00

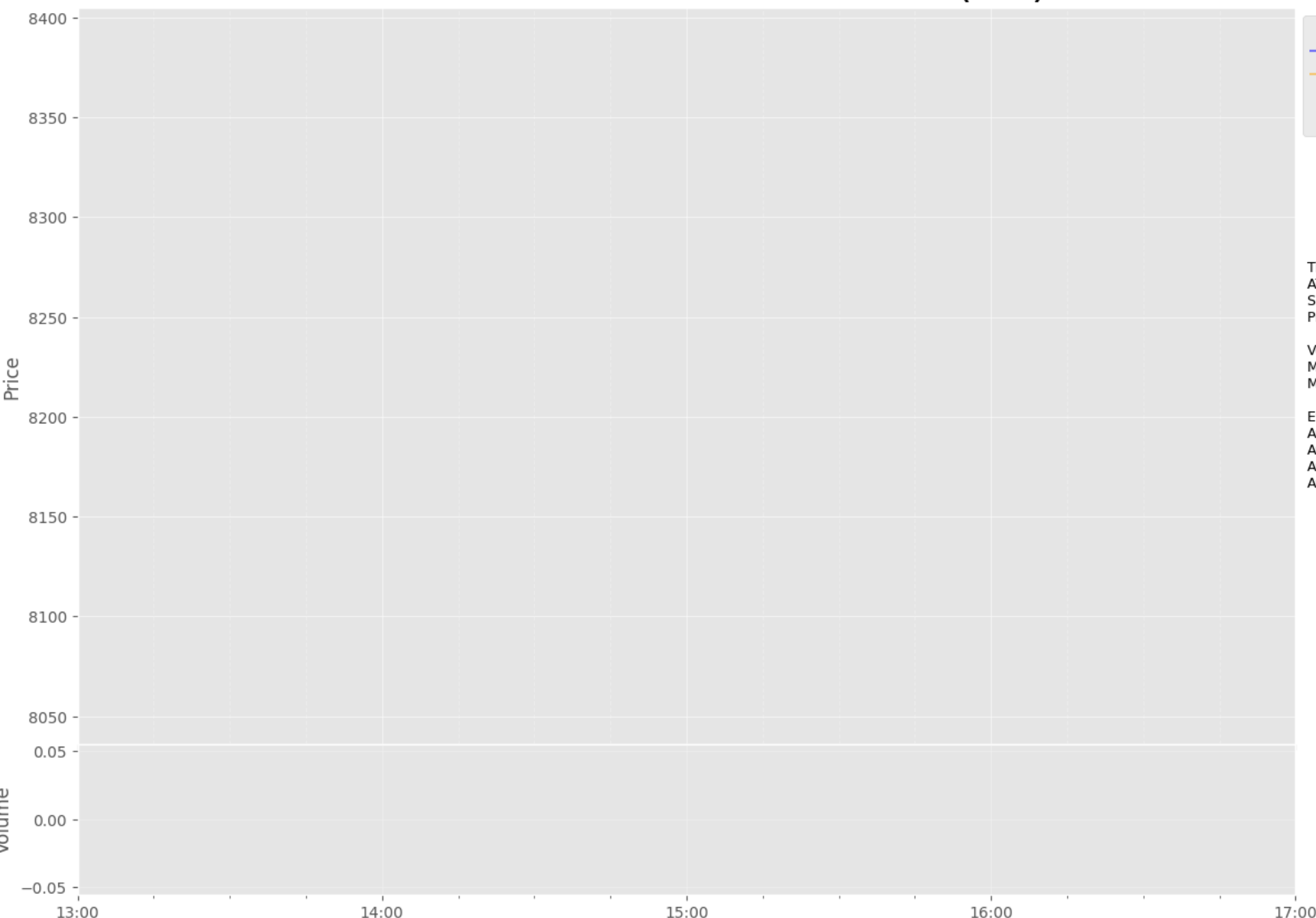
UK100Roll Price Action - 2024-11-07 15:00 UTC+2 (CEST)

- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

Timeframe: 4 hours
ATR: nan
Spread: 0.70000
Pre-ATR Volatility: nan

Volatility Unit (ATR*1.5+spread): nan
Max Movement: nanx
Min Movement: nanx

Event Summary:
Avg Volatility Unit: 6.0145
Avg Max Movement: 3.91x
Avg Min Movement: 2.38x
Avg Pre-ATR Volatility: 9.3040



BoE Interest Rate Decision (Dec) | Actual: 4.75 | Forecast: 4.75 | Previous: 5.00

US GDP (QoQ) (Q3)



US GDP (QoQ) (Q3)

Event	US GDP (QoQ) (Q3)			Description
Actual:				<p>Gross Domestic Product (GDP) measures the annualised change in the inflation-adjusted value of all goods and services produced by the economy. It is the broadest measure of economic activity and the primary indicator of the economy's health.</p> <p>A reading that is stronger than forecast is generally supportive (bullish) for the USD, while a weaker than forecast reading is generally negative (bearish) for the USD.</p> <p>Historical impact on Assets: USDJPY</p>
Forecast:	2.80%			
Previous:	2.80%			
Time (GMT):	13:30			
Release Date	Actual	Forecast	Previous	
27-Nov-24	2.80%	2.8%	3.00%	
30-Oct-24	2.80%	3.0%	3.00%	
26-Sep-24	3.00%	3.0%	1.60%	
29-Aug-24	3.00%	2.8%	1.40%	
25-Jul-24	2.80%	2.0%	1.40%	
27-Jun-24	1.40%	1.3%	3.40%	

US GDP (QoQ) (Q3)
USDJPY



C:USDJPY Price Action - 2024-06-27 12:30 GMT

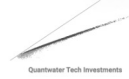


- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0379
Spread: 0.02800
Pre-ATR Volatility: 0.0730
Volatility Unit (ATR*1.5+spread): 0.0848
Max Movement: 2.49x
Min Movement: 2.15x

US GDP (QoQ) (Q3) | Actual: 1.40 | Forecast: 1.3 | Previous: 3.40

C:USDJPY Price Action - 2024-07-25 12:30 GMT



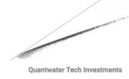
- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak



ATR: 0.0974
Spread: 0.02800
Pre-ATR Volatility: 0.1290
Volatility Unit (ATR*1.5+spread): 0.1741
Max Movement: 7.85x
Min Movement: 0.55x

US GDP (QoQ) (Q3) | Actual: 2.80 | Forecast: 2.0 | Previous: 1.40

C:USDJPY Price Action - 2024-08-29 12:30 GMT



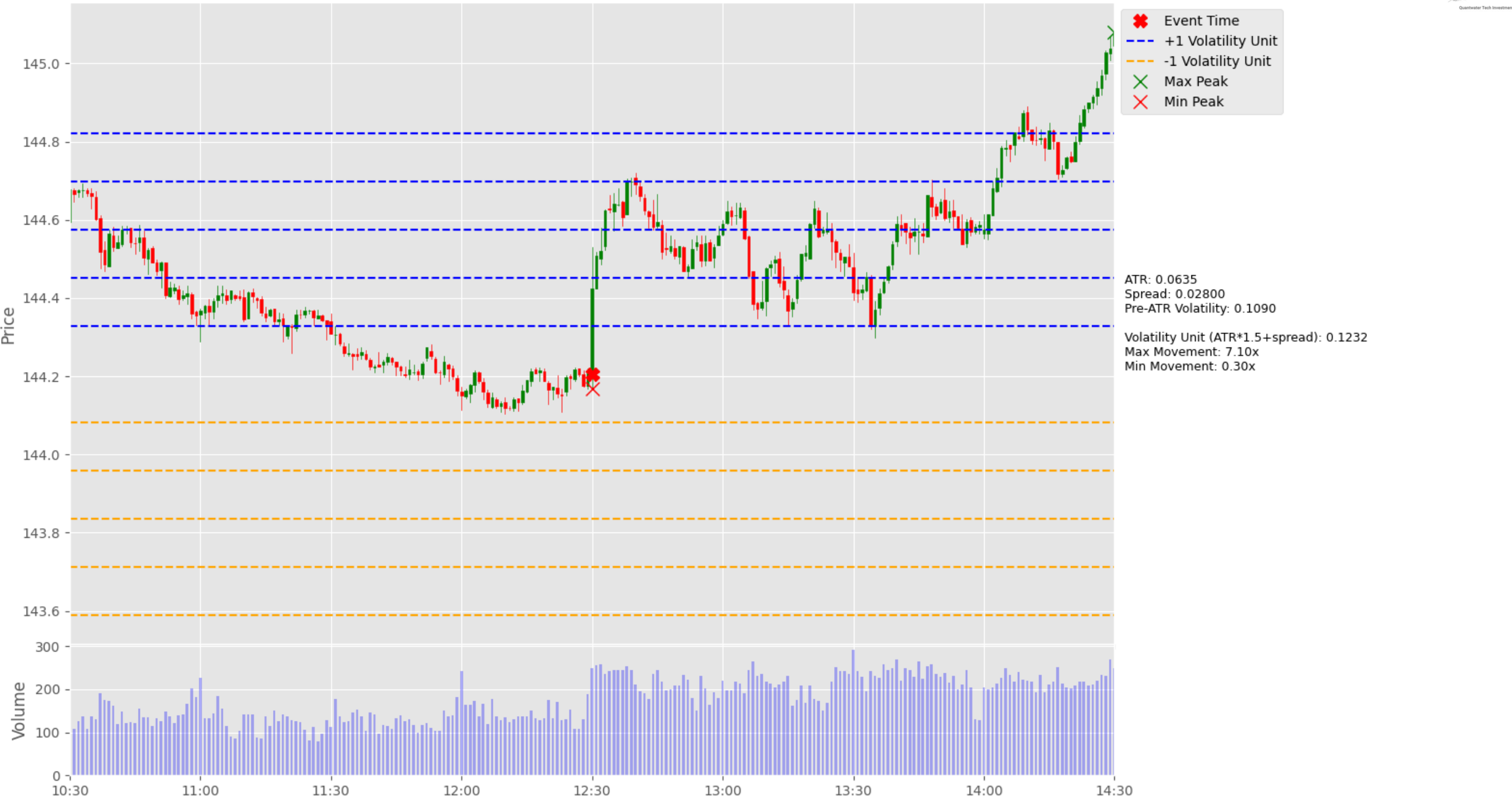
- ✿ Event Time
- - +1 Volatility Unit
- - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak



ATR: 0.0793
Spread: 0.02800
Pre-ATR Volatility: 0.0810
Volatility Unit (ATR*1.5+spread): 0.1469
Max Movement: 5.55x
Min Movement: 0.84x

US GDP (QoQ) (Q3) | Actual: 3.00 | Forecast: 2.8 | Previous: 1.40

C:USDJPY Price Action - 2024-09-26 12:30 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0635
Spread: 0.02800
Pre-ATR Volatility: 0.1090
Volatility Unit (ATR*1.5+spread): 0.1232
Max Movement: 7.10x
Min Movement: 0.30x

US GDP (QoQ) (Q3) | Actual: 3.00 | Forecast: 3.0 | Previous: 1.60

C:USDJPY Price Action - 2024-10-30 12:30 GMT



- ✿ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0791
Spread: 0.02800
Pre-ATR Volatility: 0.4090
Volatility Unit (ATR*1.5+spread): 0.1467
Max Movement: 0.87x
Min Movement: 3.37x

US GDP (QoQ) (Q3) | Actual: 2.80 | Forecast: 3.0 | Previous: 3.00

C:USDJPY Price Action - 2024-11-27 13:30 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0566
Spread: 0.02800
Pre-ATR Volatility: 0.1280

Volatility Unit (ATR*1.5+spread): 0.1130
Max Movement: 1.89x
Min Movement: 5.25x

Event Summary:
Avg Volatility Unit: 0.1352
Avg Max Movement: 4.77x
Avg Min Movement: 1.44x
Avg Pre-ATR Volatility: 0.1602

US GDP (QoQ) (Q3) | Actual: 2.80 | Forecast: 2.8 | Previous: 3.00

US Initial Jobless Claims



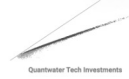
US Initial Jobless Claims

Event	US Initial Jobless Claims			Description
Actual:				<p>Initial Jobless Claims measures the number of people who filed for unemployment insurance for the first time during the past week. This is the most timely U.S. economic data, but the market impact varies from week to week. A reading that is higher than forecast is generally negative (bearish) for the USD, while a lower than forecast reading is generally supportive (bullish) for the USD.</p> <p>Historical impact on Assets: USDJPY</p>
Forecast:	245K			
Previous:	242K			
Time (GMT):	13:30			
Release Date	Actual	Forecast	Previous	
12-Dec-24	242	221	225	
05-Dec-24	224	215	215	
27-Nov-24	213	215	215	
21-Nov-24	213	220	219	
14-Nov-24	217	224	221	
07-Nov-24	221	223	218	

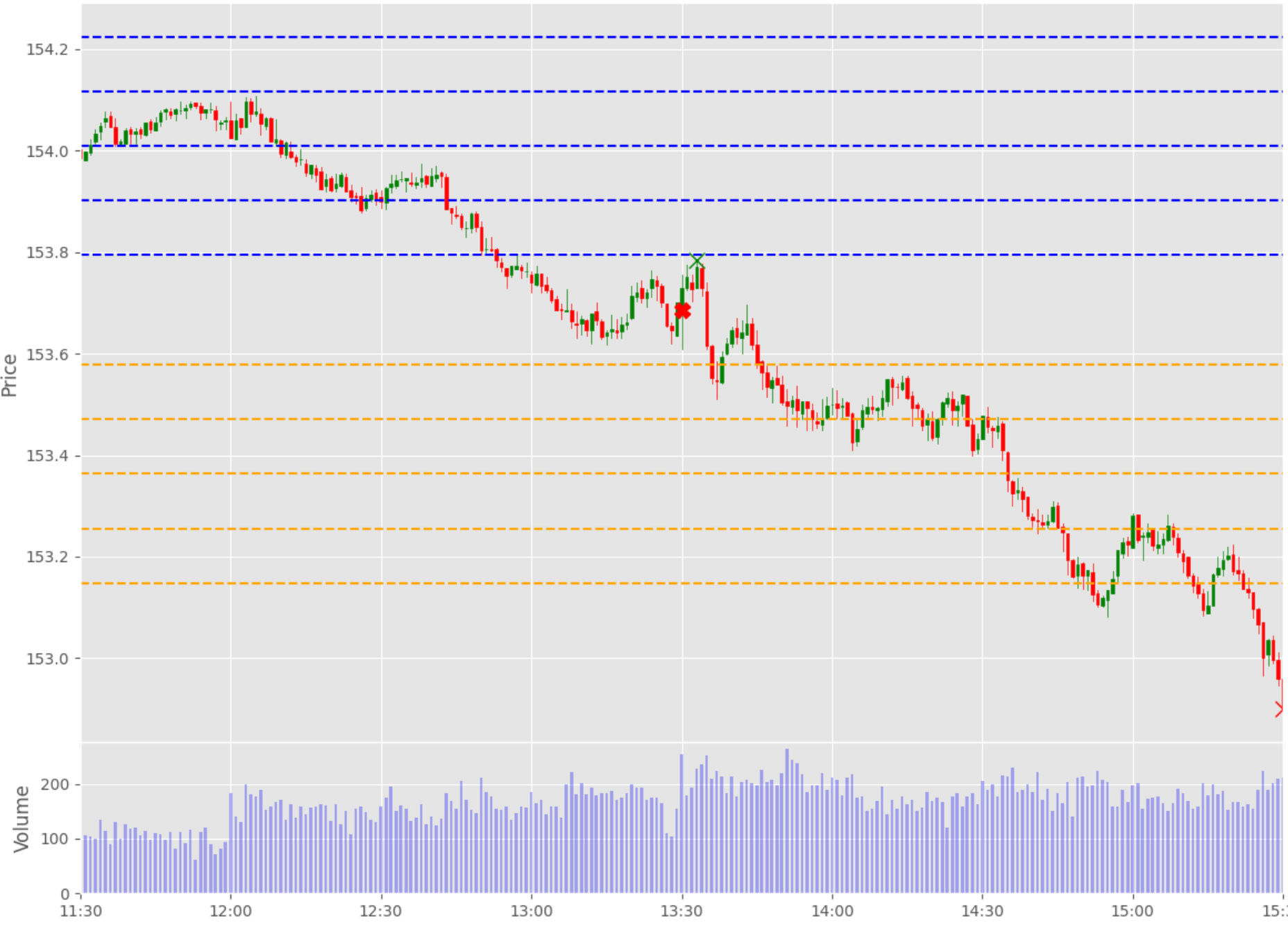
US Initial Jobless Claims
USDJPY



C:USDJPY Price Action - 2024-11-07 13:30 GMT



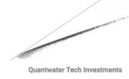
- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak



ATR: 0.0531
Spread: 0.02800
Pre-ATR Volatility: 0.1410
Volatility Unit (ATR*1.5+spread): 0.1076
Max Movement: 0.91x
Min Movement: 7.30x

US Initial Jobless Claims | Actual: 221 | Forecast: 223 | Previous: 218

C:USDJPY Price Action - 2024-11-14 13:30 GMT



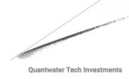
- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak



ATR: 0.0474
Spread: 0.02800
Pre-ATR Volatility: 0.1540
Volatility Unit (ATR*1.5+spread): 0.0991
Max Movement: 3.72x
Min Movement: 3.07x

US Initial Jobless Claims | Actual: 217 | Forecast: 224 | Previous: 221

C:USDJPY Price Action - 2024-11-21 13:30 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0694
Spread: 0.02800
Pre-ATR Volatility: 0.2010

Volatility Unit (ATR*1.5+spread): 0.1320
Max Movement: 1.26x
Min Movement: 4.70x



US Initial Jobless Claims | Actual: 213 | Forecast: 220 | Previous: 219

C:USDJPY Price Action - 2024-11-27 13:30 GMT



- ✿ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0566
Spread: 0.02800
Pre-ATR Volatility: 0.1280
Volatility Unit (ATR*1.5+spread): 0.1130
Max Movement: 1.89x
Min Movement: 5.25x



US Initial Jobless Claims | Actual: 213 | Forecast: 215 | Previous: 215

C:USDJPY Price Action - 2024-12-05 13:30 GMT

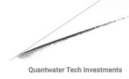


- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0569
Spread: 0.02800
Pre-ATR Volatility: 0.1240
Volatility Unit (ATR*1.5+spread): 0.1133
Max Movement: 2.99x
Min Movement: 1.23x

US Initial Jobless Claims | Actual: 224 | Forecast: 215 | Previous: 215

C:USDJPY Price Action - 2024-12-12 13:30 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak



ATR: 0.0679
Spread: 0.02800
Pre-ATR Volatility: 0.1740

Volatility Unit (ATR*1.5+spread): 0.1299
Max Movement: 1.01x
Min Movement: 3.63x

Event Summary:
Avg Volatility Unit: 0.1130
Avg Max Movement: 2.16x
Avg Min Movement: 4.31x
Avg Pre-ATR Volatility: 0.1496

US Initial Jobless Claims | Actual: 242 | Forecast: 221 | Previous: 225

US Philadelphia Fed Manufacturing Index (Dec)



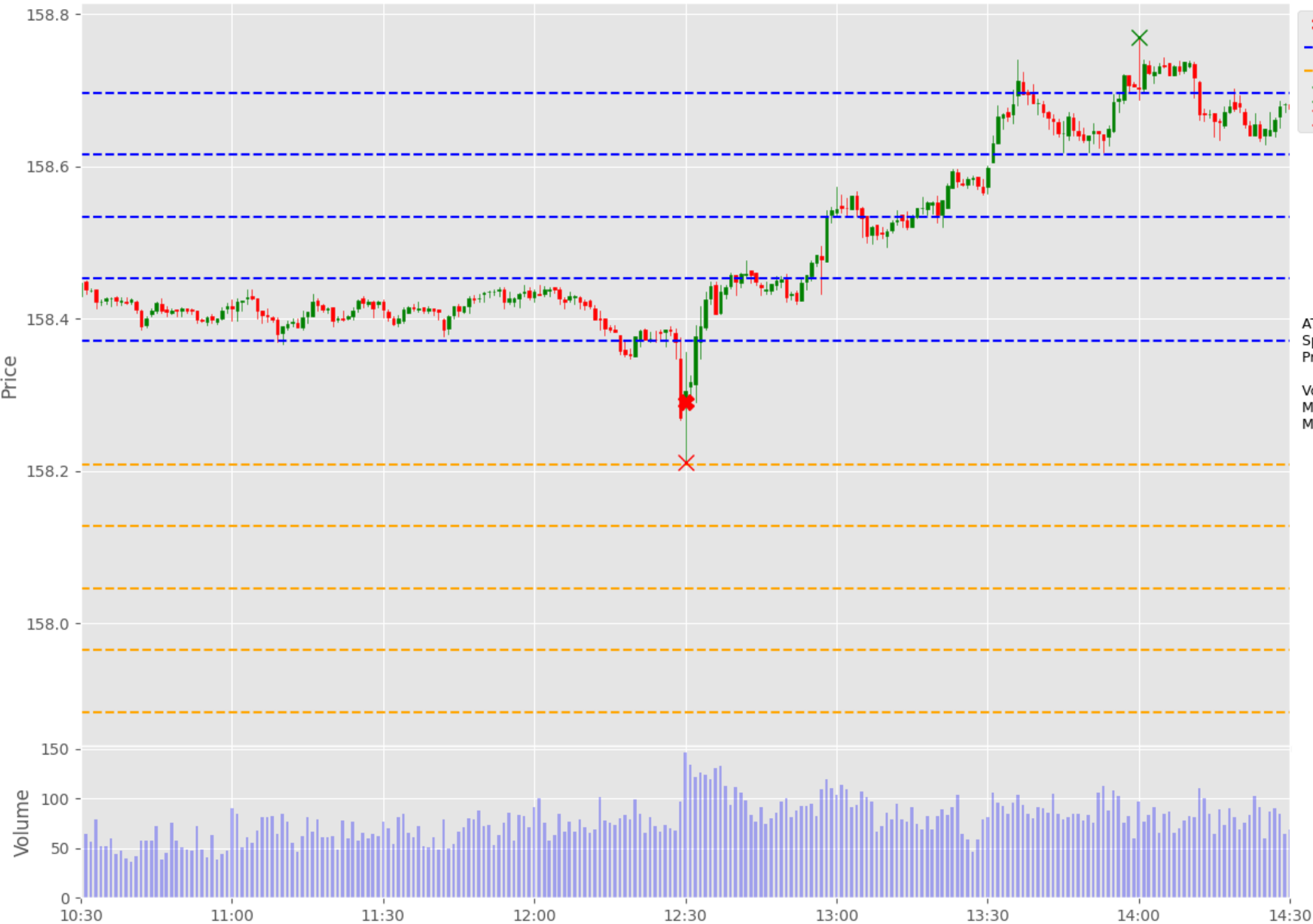
US Philadelphia Fed Manufacturing Index (Dec)

Event	US Philadelphia Fed Manufacturing Index (Dec)			Description
Actual:				<p>The Philadelphia Federal Reserve Manufacturing Index measures the relative level of business conditions amongst manufacturers in the Federal reserve district. A level above zero on the index indicates improving conditions; below indicates worsening conditions. The data is compiled from a survey of about 250 manufacturers in the Philadelphia Federal Reserve district.</p> <p>A reading that is stronger than forecast is generally supportive (bullish) for the USD, while a weaker than forecast reading is generally negative (bearish) for the USD.</p> <p>Historical impact on Assets: USDJPY</p>
Forecast:	2.50			
Previous:	(5.5)			
Time (GMT):	13:30			
Release Date	Actual	Forecast	Previous	
21-Nov-24	(5.50)	7.4	10.30	
17-Oct-24	10.30	4.2	1.70	
19-Sep-24	1.70	-0.8	(7.00)	
15-Aug-24	(7.00)	5.4	13.90	
18-Jul-24	13.90	2.7	1.30	
20-Jun-24	1.30	4.8	4.50	

**US Philadelphia
Fed Manufacturing Index (Dec)
USDJPY**



C:USDJPY Price Action - 2024-06-20 12:30 GMT



- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0355
Spread: 0.02800
Pre-ATR Volatility: 0.0640
Volatility Unit (ATR*1.5+spread): 0.0812
Max Movement: 5.91x
Min Movement: 0.96x

US Philadelphia Fed Manufacturing Index (Dec) | Actual: 1.30 | Forecast: 4.8 | Previous: 4.50

C:USDJPY Price Action - 2024-07-18 12:30 GMT

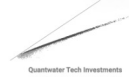


- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0436
Spread: 0.02800
Pre-ATR Volatility: 0.0600
Volatility Unit (ATR*1.5+spread): 0.0935
Max Movement: 3.56x
Min Movement: 2.70x

US Philadelphia Fed Manufacturing Index (Dec) | Actual: 13.90 | Forecast: 2.7 | Previous: 1.30

C:USDJPY Price Action - 2024-08-15 12:30 GMT

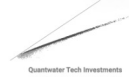


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.1114
Spread: 0.02800
Pre-ATR Volatility: 0.1010
Volatility Unit (ATR*1.5+spread): 0.1951
Max Movement: 10.66x
Min Movement: 0.00x

US Philadelphia Fed Manufacturing Index (Dec) | Actual: (7.00) | Forecast: 5.4 | Previous: 13.90

C:USDJPY Price Action - 2024-09-19 12:30 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0983
Spread: 0.02800
Pre-ATR Volatility: 0.1700

Volatility Unit (ATR*1.5+spread): 0.1754
Max Movement: 5.77x
Min Movement: 0.14x



US Philadelphia Fed Manufacturing Index (Dec) | Actual: 1.70 | Forecast: -0.8 | Previous: (7.00)

C:USDJPY Price Action - 2024-10-17 12:30 GMT



- ✿ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0764
Spread: 0.02800
Pre-ATR Volatility: 0.0820

Volatility Unit (ATR*1.5+spread): 0.1426
Max Movement: 3.96x
Min Movement: 0.04x

US Philadelphia Fed Manufacturing Index (Dec) | Actual: 10.30 | Forecast: 4.2 | Previous: 1.70

C:USDJPY Price Action - 2024-11-21 13:30 GMT



- ✳ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0694
Spread: 0.02800
Pre-ATR Volatility: 0.2010

Volatility Unit (ATR*1.5+spread): 0.1320
Max Movement: 1.26x
Min Movement: 4.70x

Event Summary:
Avg Volatility Unit: 0.1376
Avg Max Movement: 5.97x
Avg Min Movement: 0.77x
Avg Pre-ATR Volatility: 0.0954

US Philadelphia Fed Manufacturing Index (Dec) | Actual: (5.50) | Forecast: 7.4 | Previous: 10.30

US Existing Home Sales (Nov)



US Existing Home Sales (Nov)

Event	US Existing Home Sales (Nov)			Description
Actual:				<p>Existing Home Sales measures the change in the annualised number of existing residential buildings that were sold during the prior month. This report helps to gauge the strength of the U.S. housing market and is an important indicator of overall economic strength.</p> <p>A reading that is stronger than forecast is generally supportive (bullish) for the USD, while a weaker than forecast reading is generally negative (bearish) for the USD.</p> <p>Historical impact on Assets: USDJPY</p>
Forecast:	4.11M			
Previous:	3.96M			
Time (GMT):	15:00			
Release Date	Actual	Forecast	Previous	
21-Nov-24	3.96	3.95	3.83	
23-Oct-24	3.84	3.88	3.88	
19-Sep-24	3.86	3.92	3.96	
22-Aug-24	3.95	3.94	3.90	
23-Jul-24	3.89	3.99	4.11	
21-Jun-24	4.11	4.08	4.14	

US Existing Home Sales (Nov)
USDJPY



C:USDJPY Price Action - 2024-06-21 14:00 GMT



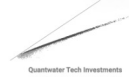
- ✿ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0367
Spread: 0.02800
Pre-ATR Volatility: 0.2960

Volatility Unit (ATR*1.5+spread): 0.0831
Max Movement: 5.73x
Min Movement: 0.22x

US Existing Home Sales (Nov) | Actual: 4.11 | Forecast: 4.08 | Previous: 4.14

C:USDJPY Price Action - 2024-07-23 14:00 GMT

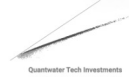


- ✦ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0291
Spread: 0.02800
Pre-ATR Volatility: 0.1270
Volatility Unit (ATR*1.5+spread): 0.0716
Max Movement: 1.54x
Min Movement: 2.00x

US Existing Home Sales (Nov) | Actual: 3.89 | Forecast: 3.99 | Previous: 4.11

C:USDJPY Price Action - 2024-08-22 14:00 GMT



- ✿ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0807
Spread: 0.02800
Pre-ATR Volatility: 0.5330

Volatility Unit (ATR*1.5+spread): 0.1491
Max Movement: 1.66x
Min Movement: 2.78x

US Existing Home Sales (Nov) | Actual: 3.95 | Forecast: 3.94 | Previous: 3.90

C:USDJPY Price Action - 2024-09-19 14:00 GMT

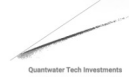


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0722
Spread: 0.02800
Pre-ATR Volatility: 0.2790
Volatility Unit (ATR*1.5+spread): 0.1363
Max Movement: 0.06x
Min Movement: 4.42x

US Existing Home Sales (Nov) | Actual: 3.86 | Forecast: 3.92 | Previous: 3.96

C:USDJPY Price Action - 2024-10-23 14:00 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0391
Spread: 0.02800
Pre-ATR Volatility: 0.1780

Volatility Unit (ATR*1.5+spread): 0.0867
Max Movement: 0.47x
Min Movement: 3.57x

US Existing Home Sales (Nov) | Actual: 3.84 | Forecast: 3.88 | Previous: 3.88

C:USDJPY Price Action - 2024-11-21 15:00 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0752
Spread: 0.02800
Pre-ATR Volatility: 0.4070

Volatility Unit (ATR*1.5+spread): 0.1408
Max Movement: 4.04x
Min Movement: 1.46x

Event Summary:
Avg Volatility Unit: 0.1054
Avg Max Movement: 1.89x
Avg Min Movement: 2.60x
Avg Pre-ATR Volatility: 0.2826

US Existing Home Sales (Nov) | Actual: 3.96 | Forecast: 3.95 | Previous: 3.83

US Core PCE Price Index (MoM) (Nov)



US Core PCE Price Index (MoM) (Nov)

Event	US Core PCE Price Index (MoM) (Nov)			Description
Actual:				<p>The Core Personal Consumption Expenditure (PCE) Price Index measures the changes in the price of goods and services purchased by consumers for the purpose of consumption, excluding food and energy. Unlike the fixed-weight CPI, PCE is chain-weighted and thus adjusts to changing consumer behaviour. Core PCE is the Fed's preferred inflation measure and thus receives greater attention.</p> <p>A reading that is stronger than forecast is generally supportive (bullish) for the USD, while a weaker than forecast reading is generally negative (bearish) for the USD.</p> <p>Historical impact on Assets: USDJPY</p>
Forecast:	0.20%			
Previous:	0.30%			
Time (GMT):	13:30			
Release Date	Actual	Forecast	Previous	
27-Nov-24	0.3%	0.3%	0.3%	
31-Oct-24	0.3%	0.3%	0.2%	
27-Sep-24	0.1%	0.2%	0.2%	
30-Aug-24	0.2%	0.2%	0.2%	
26-Jul-24	0.2%	0.2%	0.1%	
28-Jun-24	0.1%	0.1%	0.3%	

US Core PCE Price Index (MoM) (Nov)
USDJPY



C:USDJPY Price Action - 2024-06-28 12:30 GMT

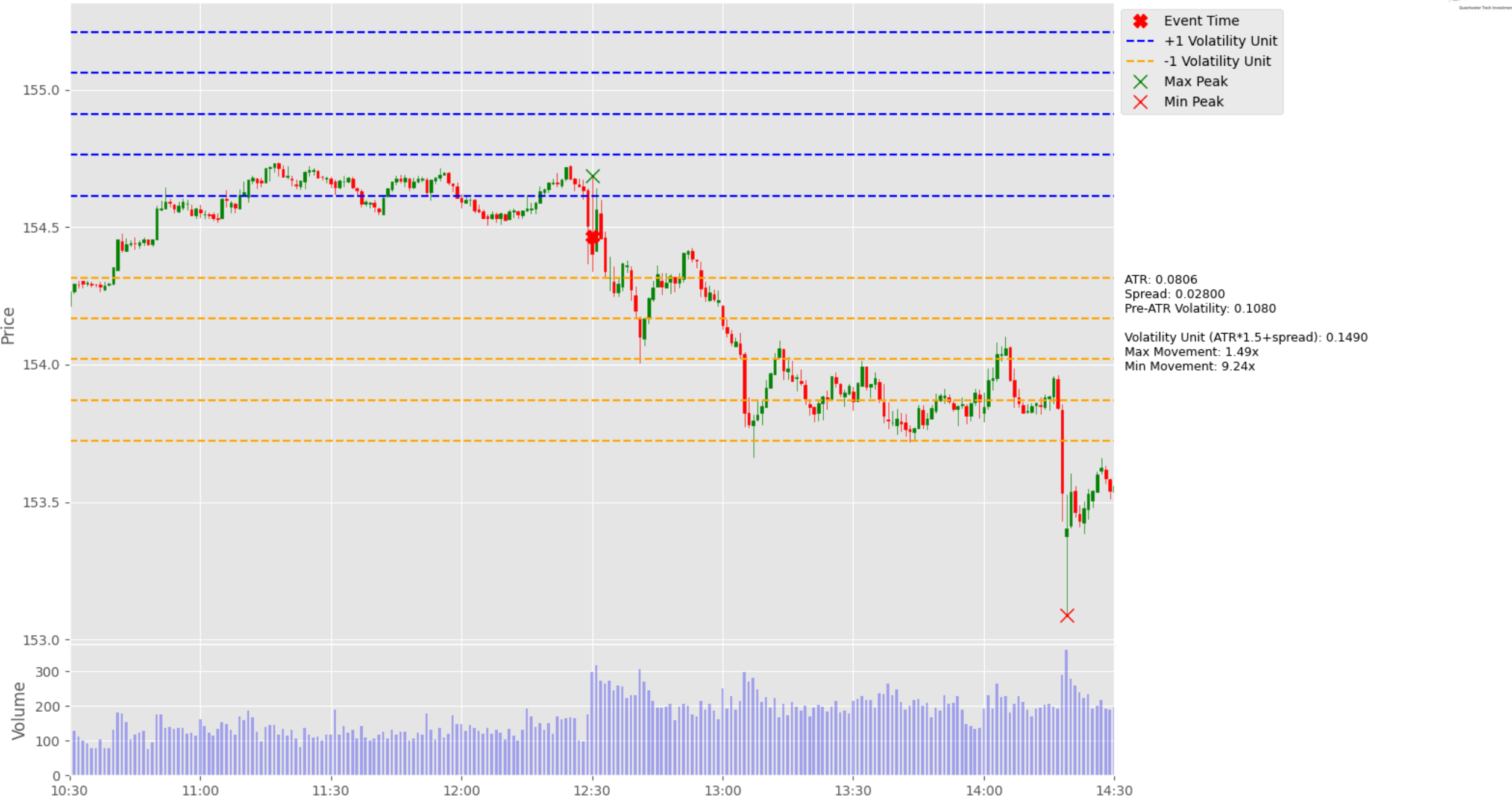


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0453
Spread: 0.02800
Pre-ATR Volatility: 0.0700
Volatility Unit (ATR*1.5+spread): 0.0959
Max Movement: 0.62x
Min Movement: 3.31x

US Core PCE Price Index (MoM) (Nov) | Actual: 0.10 | Forecast: 0.1 | Previous: 0.30

C:USDJPY Price Action - 2024-07-26 12:30 GMT



US Core PCE Price Index (MoM) (Nov) | Actual: 0.20 | Forecast: 0.2 | Previous: 0.10

C:USDJPY Price Action - 2024-08-30 12:30 GMT

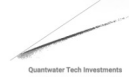


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0504
Spread: 0.02800
Pre-ATR Volatility: 0.1060
Volatility Unit (ATR*1.5+spread): 0.1036
Max Movement: 3.97x
Min Movement: 0.91x

US Core PCE Price Index (MoM) (Nov) | Actual: 0.20 | Forecast: 0.2 | Previous: 0.20

C:USDJPY Price Action - 2024-09-27 12:30 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0880
Spread: 0.02800
Pre-ATR Volatility: 0.1800

Volatility Unit (ATR*1.5+spread): 0.1600
Max Movement: 0.47x
Min Movement: 4.79x



US Core PCE Price Index (MoM) (Nov) | Actual: 0.10 | Forecast: 0.2 | Previous: 0.20

C:USDJPY Price Action - 2024-10-31 12:30 GMT

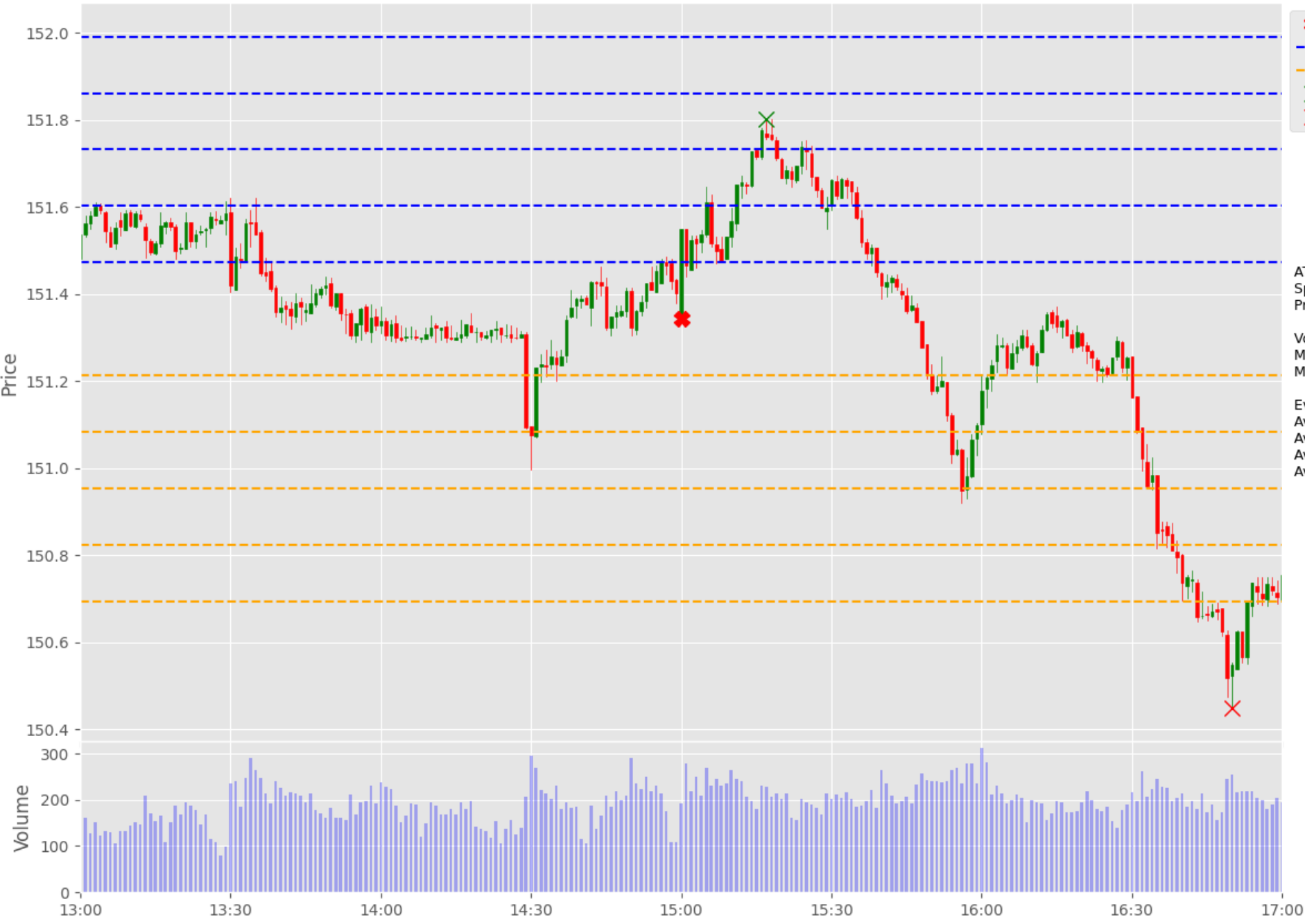


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0681
Spread: 0.02800
Pre-ATR Volatility: 0.1200
Volatility Unit (ATR*1.5+spread): 0.1301
Max Movement: 2.93x
Min Movement: 0.91x

US Core PCE Price Index (MoM) (Nov) | Actual: 0.30 | Forecast: 0.3 | Previous: 0.20

C:USDJPY Price Action - 2024-11-27 15:00 GMT



- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0678
Spread: 0.02800
Pre-ATR Volatility: 0.2660

Volatility Unit (ATR*1.5+spread): 0.1297
Max Movement: 3.54x
Min Movement: 6.89x

Event Summary:
Avg Volatility Unit: 0.1277
Avg Max Movement: 1.89x
Avg Min Movement: 3.83x
Avg Pre-ATR Volatility: 0.1168

US Core PCE Price Index (MoM) (Nov) | Actual: 0.30 | Forecast: 0.3 | Previous: 0.30

US Core PCE Price Index (YoY) (Nov)



US Core PCE Price Index (YoY) (Nov)

Event	US Core PCE Price Index (YoY) (Nov)			Description
Actual:				<p>The Core PCE price Index is the less volatile measure of the PCE price index which excludes the more volatile and seasonal food and energy prices. The impact on the currency may go both ways, a rise in inflation may lead to a rise in interest rates and a rise in local currency, on the other hand, during recession, a rise in inflation may lead to a deepened recession and therefore a fall in local currency.</p> <p>Historical impact on Assets: USDJPY</p>
Forecast:				
Previous:	2.80%			
Time (GMT):	13:30			
Release Date	Actual	Forecast	Previous	
27-Nov-24	2.8%	2.8%	2.7%	
31-Oct-24	2.7%	2.6%	2.7%	
27-Sep-24	2.7%	2.7%	2.6%	
30-Aug-24	2.6%	2.7%	2.6%	
26-Jul-24	2.6%	2.5%	2.6%	
28-Jun-24	2.6%	2.6%	2.8%	

US Core PCE Price Index (YoY) (Nov)
USDJPY



C:USDJPY Price Action - 2024-06-28 12:30 GMT



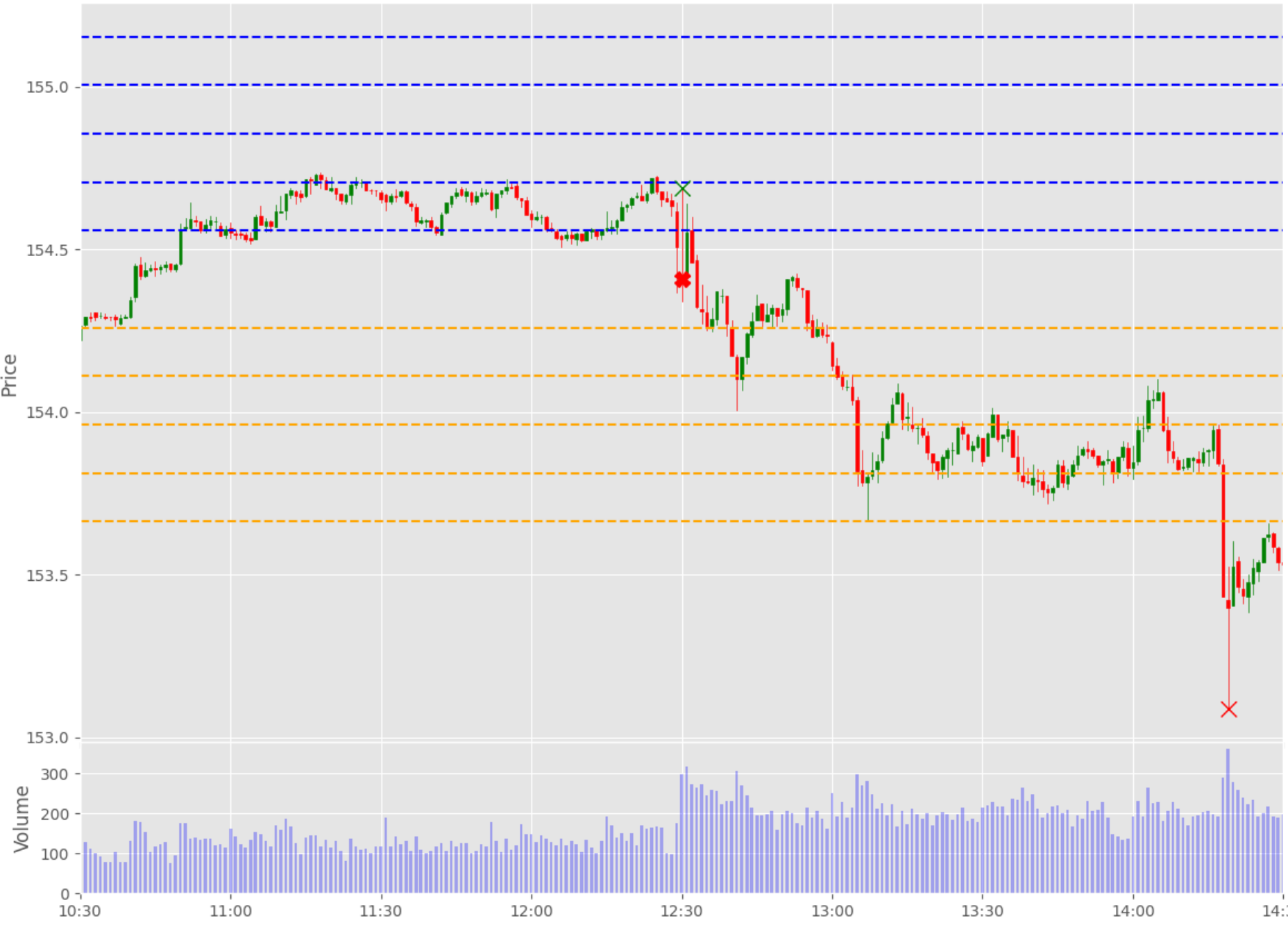
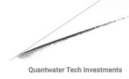
- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0453
Spread: 0.02800
Pre-ATR Volatility: 0.0700

Volatility Unit (ATR*1.5+spread): 0.0959
Max Movement: 0.62x
Min Movement: 3.31x

US Core PCE Price Index (YoY) (Nov) | Actual: 2.60 | Forecast: 2.6 | Previous: 2.80

C:USDJPY Price Action - 2024-07-26 12:30 GMT

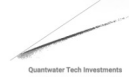


- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0806
Spread: 0.02800
Pre-ATR Volatility: 0.1080
Volatility Unit (ATR*1.5+spread): 0.1490
Max Movement: 1.87x
Min Movement: 8.86x

US Core PCE Price Index (YoY) (Nov) | Actual: 2.60 | Forecast: 2.5 | Previous: 2.60

C:USDJPY Price Action - 2024-08-30 12:30 GMT



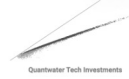
- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0504
Spread: 0.02800
Pre-ATR Volatility: 0.1060

Volatility Unit (ATR*1.5+spread): 0.1036
Max Movement: 3.97x
Min Movement: 0.91x

US Core PCE Price Index (YoY) (Nov) | Actual: 2.60 | Forecast: 2.7 | Previous: 2.60

C:USDJPY Price Action - 2024-09-27 12:30 GMT



- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

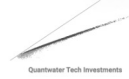
ATR: 0.0884
Spread: 0.02800
Pre-ATR Volatility: 0.1800

Volatility Unit (ATR*1.5+spread): 0.1606
Max Movement: 0.47x
Min Movement: 4.77x



US Core PCE Price Index (YoY) (Nov) | Actual: 2.70 | Forecast: 2.7 | Previous: 2.60

C:USDJPY Price Action - 2024-10-31 12:30 GMT

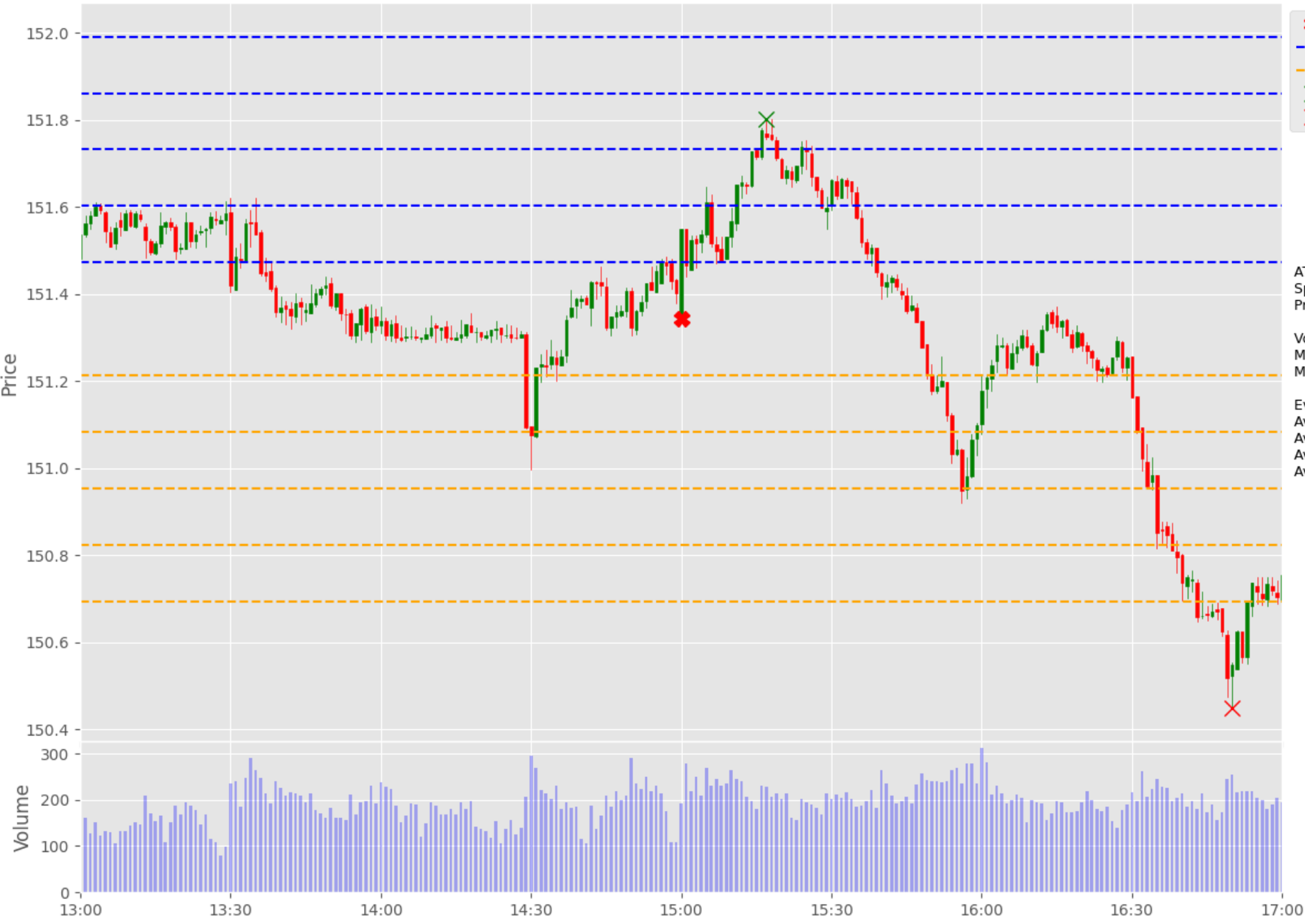


- ✖ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0681
Spread: 0.02800
Pre-ATR Volatility: 0.1200
Volatility Unit (ATR*1.5+spread): 0.1301
Max Movement: 2.34x
Min Movement: 1.49x

US Core PCE Price Index (YoY) (Nov) | Actual: 2.70 | Forecast: 2.6 | Previous: 2.70

C:USDJPY Price Action - 2024-11-27 15:00 GMT



- ✳ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0678
Spread: 0.02800
Pre-ATR Volatility: 0.2660

Volatility Unit (ATR*1.5+spread): 0.1297
Max Movement: 3.54x
Min Movement: 6.89x

Event Summary:
Avg Volatility Unit: 0.1279
Avg Max Movement: 1.85x
Avg Min Movement: 3.87x
Avg Pre-ATR Volatility: 0.1168

US Core PCE Price Index (YoY) (Nov) | Actual: 2.80 | Forecast: 2.8 | Previous: 2.70

Appendix: Key Economic & Analytical Concepts

Economic Data Interpretation

- **Forecast Vs. Actual:** Comparing predicted values with released data
- **Previous Reading:** Last reported value, used as a benchmark
- **Market Impact:** How releases affect financial markets

Average True Range (ATR)

- **Definition:** A technical indicator that measures market volatility
- **Calculations:**
 - Calculate True Range (TR) for each period:
 - $TR = \max \{ (high - low), \text{abs}(high - \text{previous close}), \text{abs}(low - \text{previous close}) \}$
 - $ATR = \text{Simple moving average of TR over } N \text{ periods (typically 14)}$
- **Interpretation:**
 - Higher ATR = Higher Volatility
 - Lower ATR = Lower Volatility
- **Usage in Our Analysis:**
 - Helps standardize price movements across different market conditions
 - Forms the basis of our Volatility Unit Calculations

Volatility Unit

- **Formula:** $(ATR * \text{multiple}) + \text{Spread}$ (multiple is typically 1.5)
- **Purpose:** Standardizes price movements

Price Movements

- **Max Movement:** Largest upward price move after event
- **Min Movement:** Largest downward price move after event
- Both measured in Volatility Units

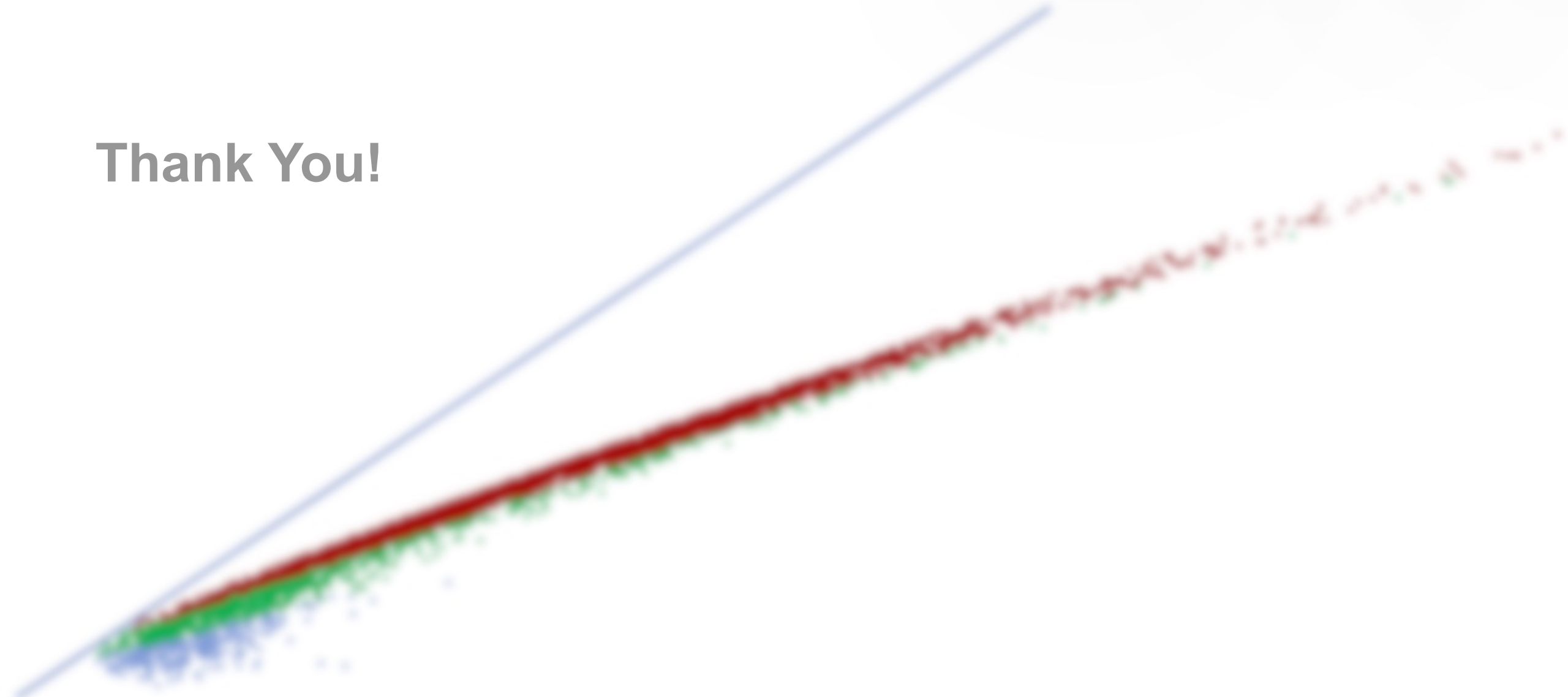
Using This Analysis

- Analyze volatility across different economic releases
- Identify patterns in market reactions
- Assess importance of economic indicators based on market impact

Resources

- <https://github.com/pawan-pro/quantwater-tech-investments/blob/main/RiskEventTrader>
- <https://quantwater.tech/research>

Thank You!



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Quantwater Tech Investments