



22nd December 2024

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

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Quantwater Tech Investments Data Release Deck –22nd December 2024

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Brief

Date	Day	Time (IST)	Cur.	Imp.	Event
23-Dec-24	Mon	12:30	GBP	3	GBP GDP (QoQ) (Q3)
23-Dec-24	Mon	12:30	GBP	3	GBP GDP (YoY) (Q3)
23-Dec-24	Mon	20:30	USD	3	USD CB Consumer Confidence (Dec)
24-Dec-24	Tue	5:30	Global	3	Major markets closing early or closed.
24-Dec-24	Tue	19:00	USD	3	USD Durable Goods Orders (MoM) (Nov) P
24-Dec-24	Tue	20:30	USD	3	USD New Homes Sales (Nov)
25-Dec-24	Wed	5:30	Global	3	Major markets closed.
26-Dec-24	Thu	19:00	USD	3	USD Initial Jobless Claims
26-Dec-24	Thu	21:30	USD	3	Crude Oil Inventories
30-Jan-25	Thu	0:30	USD	3	Fed Interest Rate Decision
23-Dec-24	Mon	12:30	GBP	3	GBP GDP (QoQ) (Q3)
23-Dec-24	Mon	12:30	GBP	3	GBP GDP (YoY) (Q3)
23-Dec-24	Mon	20:30	USD	3	USD CB Consumer Confidence (Dec)
24-Dec-24	Tue	5:30	Global	3	Major markets closing early or closed.
24-Dec-24	Tue	19:00	USD	3	USD Durable Goods Orders (MoM) (Nov) P
24-Dec-24	Tue	20:30	USD	3	USD New Homes Sales (Nov)
25-Dec-24	Wed	5:30	Global	3	Major markets closed.
26-Dec-24	Thu	19:00	USD	3	USD Initial Jobless Claims
26-Dec-24	Thu	21:30	USD	3	Crude Oil Inventories
30-Jan-25	Thu	0:30	USD	3	Fed Interest Rate Decision
End					Annexure: Key Terms & Links

GBP GDP (QoQ) (Q3)



GBP GDP (QoQ) (Q3)

Event	GBP GDP (QoQ) (Q3)			Description
Actual:				<p>Gross Domestic Product (GDP) gauges the inflation-adjusted value of all goods and services produced within the economy. It is the most comprehensive measure of economic activity and an important indicator of economic health.</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:	0.1%			
Previous:	0.5%			
Time (GMT):	7:00			
Release Date	Actual	Forecast	Previous	
15-Nov-24	0.1%	0.2%	0.5%	
30-Sep-24	0.5%	0.6%	0.7%	
15-Aug-24	0.6%	0.6%	0.7%	
28-Jun-24	0.7%	0.6%	-0.3%	
10-May-24	0.6%	0.4%	-0.3%	
28-Mar-24	-0.3%	-0.3%	-0.1%	

GBP GDP (QoQ) (Q3)
GBPJPY

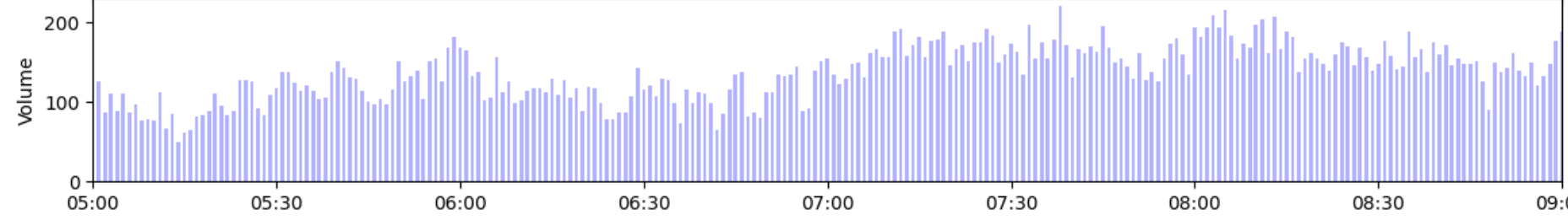


C:GBPJPY Price Action - 2024-03-28 07:00 GMT



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

ATR: 0.0590
Spread: 0.05700
Pre-ATR Volatility: 0.0810
Volatility Unit (ATR*1.5+spread): 0.1454
Max Movement: 0.41x
Min Movement: 2.67x



GBP GDP (QoQ) (Q3) | Actual: -0.3 | Forecast: -0.3 | Previous: -0.1

C:GBPJPY Price Action - 2024-05-10 06:00 GMT

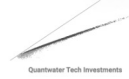


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0740
Spread: 0.05700
Pre-ATR Volatility: 0.0770
Volatility Unit (ATR*1.5+spread): 0.1680
Max Movement: 3.52x
Min Movement: 0.00x

GBP GDP (QoQ) (Q3) | Actual: 0.6 | Forecast: 0.4 | Previous: -0.3

C:GBPJPY Price Action - 2024-06-28 06:00 GMT



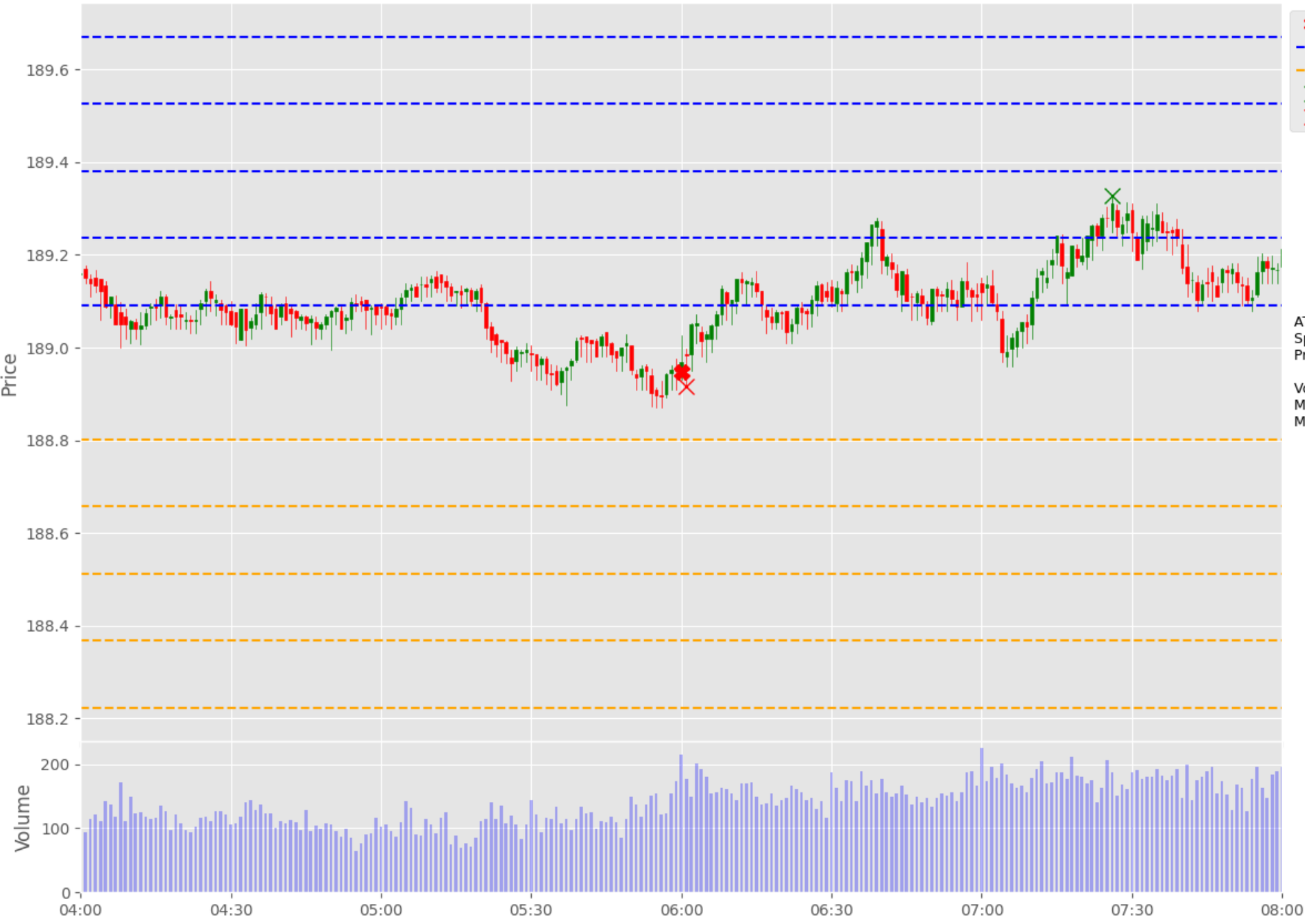
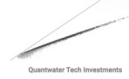
- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0520
Spread: 0.05700
Pre-ATR Volatility: 0.1520
Volatility Unit (ATR*1.5+spread): 0.1351
Max Movement: 2.28x
Min Movement: 0.12x



GBP GDP (QoQ) (Q3) | Actual: 0.7 | Forecast: 0.6 | Previous: -0.3

C:GBPJPY Price Action - 2024-08-15 06:00 GMT



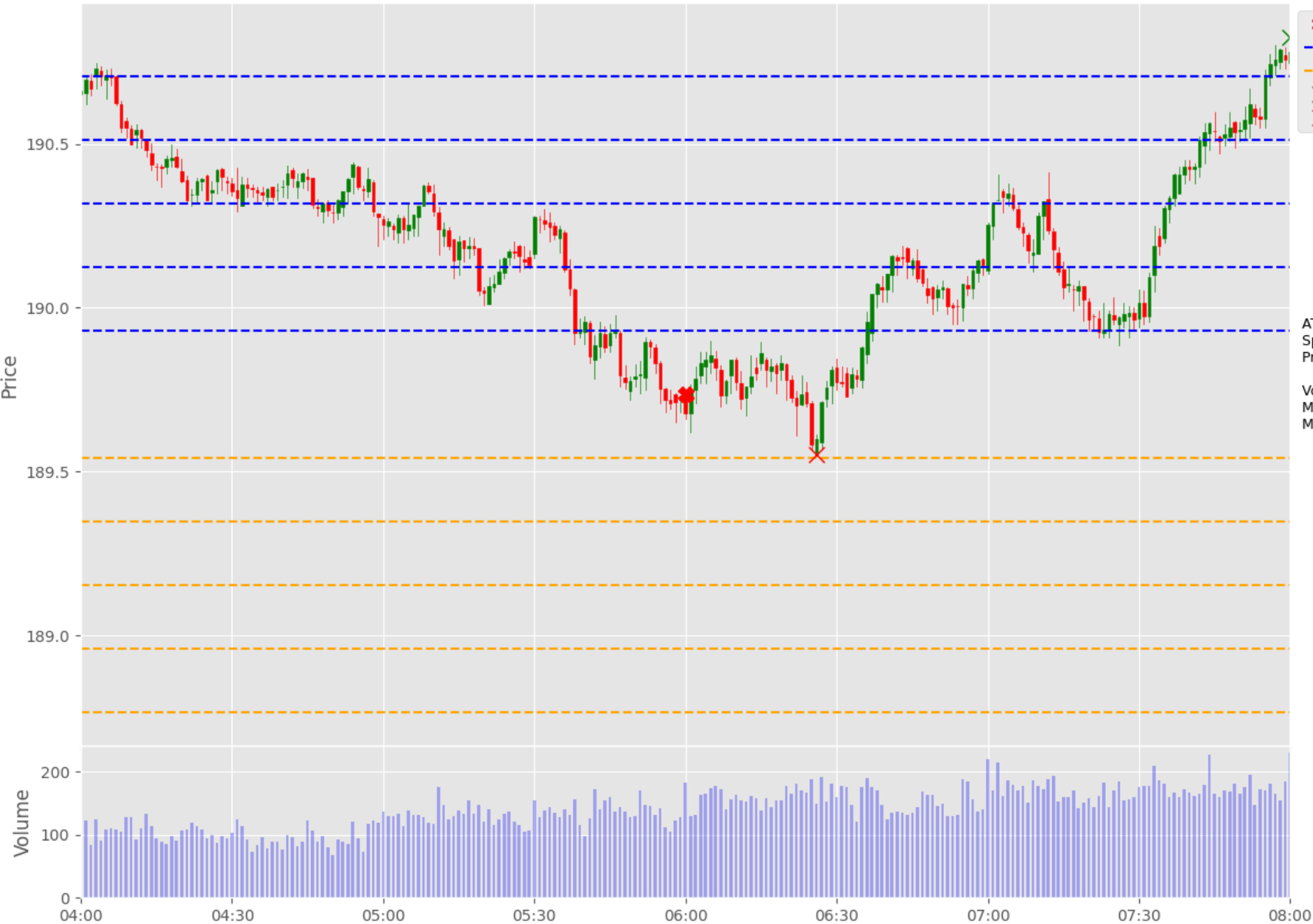
- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0586
Spread: 0.05700
Pre-ATR Volatility: 0.1577

Volatility Unit (ATR*1.5+spread): 0.1448
Max Movement: 2.64x
Min Movement: 0.21x

GBP GDP (QoQ) (Q3) | Actual: 0.6 | Forecast: 0.6 | Previous: 0.7

C:GBPJPY Price Action - 2024-09-30 06:00 GMT

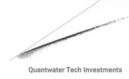


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0913
Spread: 0.05700
Pre-ATR Volatility: 0.5180
Volatility Unit (ATR*1.5+spread): 0.1939
Max Movement: 5.63x
Min Movement: 0.94x

GBP GDP (QoQ) (Q3) | Actual: 0.5 | Forecast: 0.6 | Previous: 0.7

C:GBPJPY Price Action - 2024-11-15 07:00 GMT

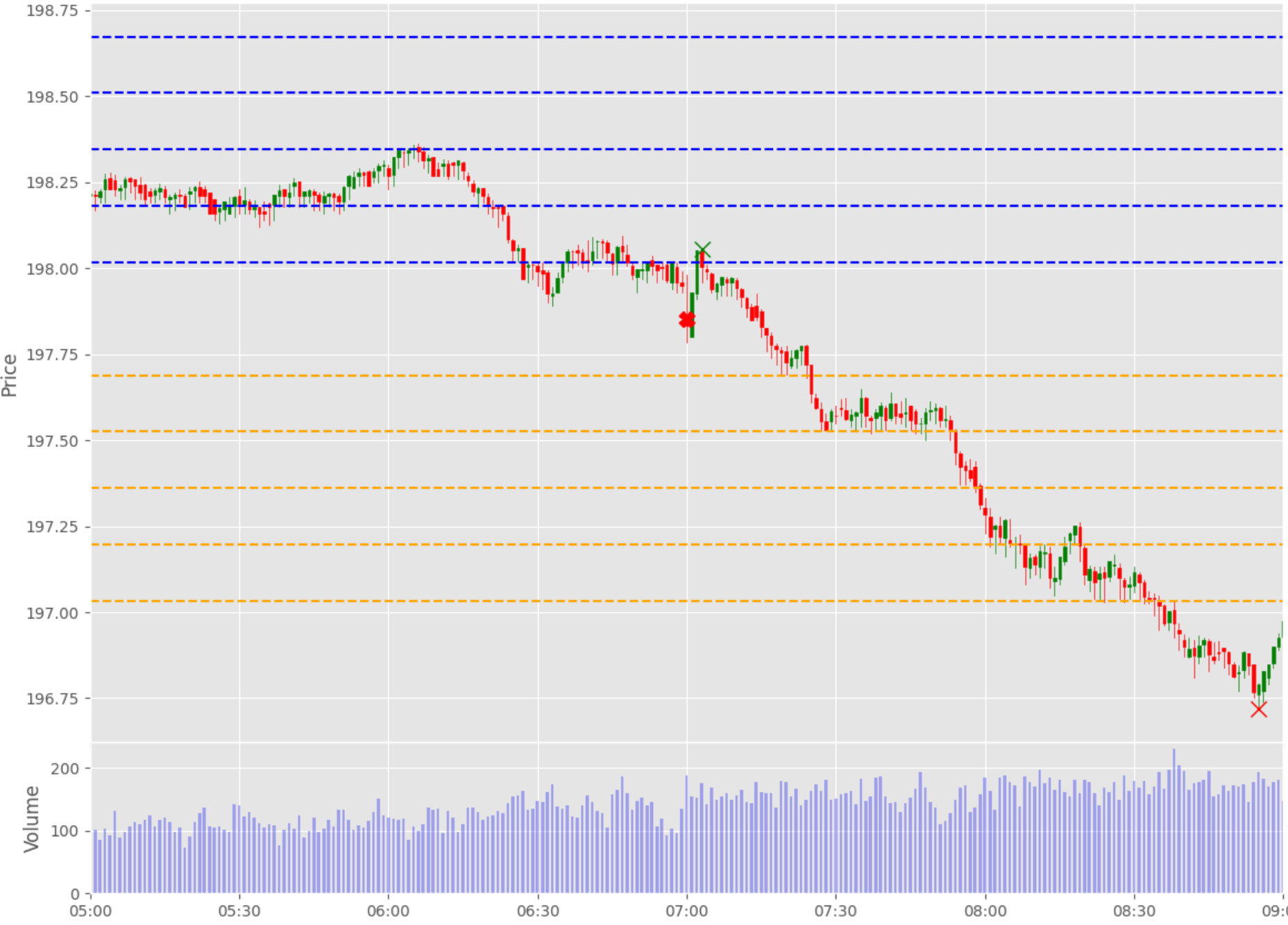


- ✿ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0714
Spread: 0.05700
Pre-ATR Volatility: 0.2000

Volatility Unit (ATR*1.5+spread): 0.1641
Max Movement: 1.23x
Min Movement: 6.90x

Event Summary:
Avg Volatility Unit: 0.1575
Avg Max Movement: 2.89x
Avg Min Movement: 0.79x
Avg Pre-ATR Volatility: 0.1971



GBP GDP (QoQ) (Q3) | Actual: 0.1 | Forecast: 0.2 | Previous: 0.5

GBP GDP (YoY) (Q3)



GBP GDP (YoY) (Q3)

Event	GBP GDP (YoY) (Q3)			Description
Actual:				<p>Gross Domestic Product (GDP) gauges the inflation-adjusted value of all goods and services produced within the economy. It is the most comprehensive measure of economic activity and an important indicator of economic health.</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:	1.0%			
Previous:	0.7%			
Time (GMT):	7:00			
Release Date	Actual	Forecast	Previous	
15-Nov-24	1.0%	0.1%	0.7%	
30-Sep-24	0.7%	0.9%	0.3%	
15-Aug-24	0.9%	0.9%	0.3%	
28-Jun-24	0.3%	0.2%	-0.2%	
10-May-24	0.2%	0.0%	-0.2%	
28-Mar-24	-0.2%	-0.2%	0.3%	

GBP GDP (YoY) (Q3)
GBPJPY



C:GBPJPY Price Action - 2024-03-28 07:00 GMT



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

ATR: 0.0590
Spread: 0.05700
Pre-ATR Volatility: 0.0810
Volatility Unit (ATR*1.5+spread): 0.1454
Max Movement: 0.41x
Min Movement: 2.67x

GBP GDP (YoY) (Q3) | Actual: -0.2 | Forecast: -0.2 | Previous: 0.3

C:GBPJPY Price Action - 2024-05-10 06:00 GMT

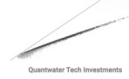


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0740
Spread: 0.05700
Pre-ATR Volatility: 0.0770
Volatility Unit (ATR*1.5+spread): 0.1680
Max Movement: 3.52x
Min Movement: 0.00x

GBP GDP (YoY) (Q3) | Actual: 0.2 | Forecast: 0.0 | Previous: -0.2

C:GBPJPY Price Action - 2024-06-28 06:00 GMT



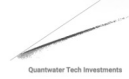
- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0520
Spread: 0.05700
Pre-ATR Volatility: 0.1520
Volatility Unit (ATR*1.5+spread): 0.1351
Max Movement: 2.28x
Min Movement: 0.12x



GBP GDP (YoY) (Q3) | Actual: 0.3 | Forecast: 0.2 | Previous: -0.2

C:GBPJPY Price Action - 2024-08-15 06:00 GMT



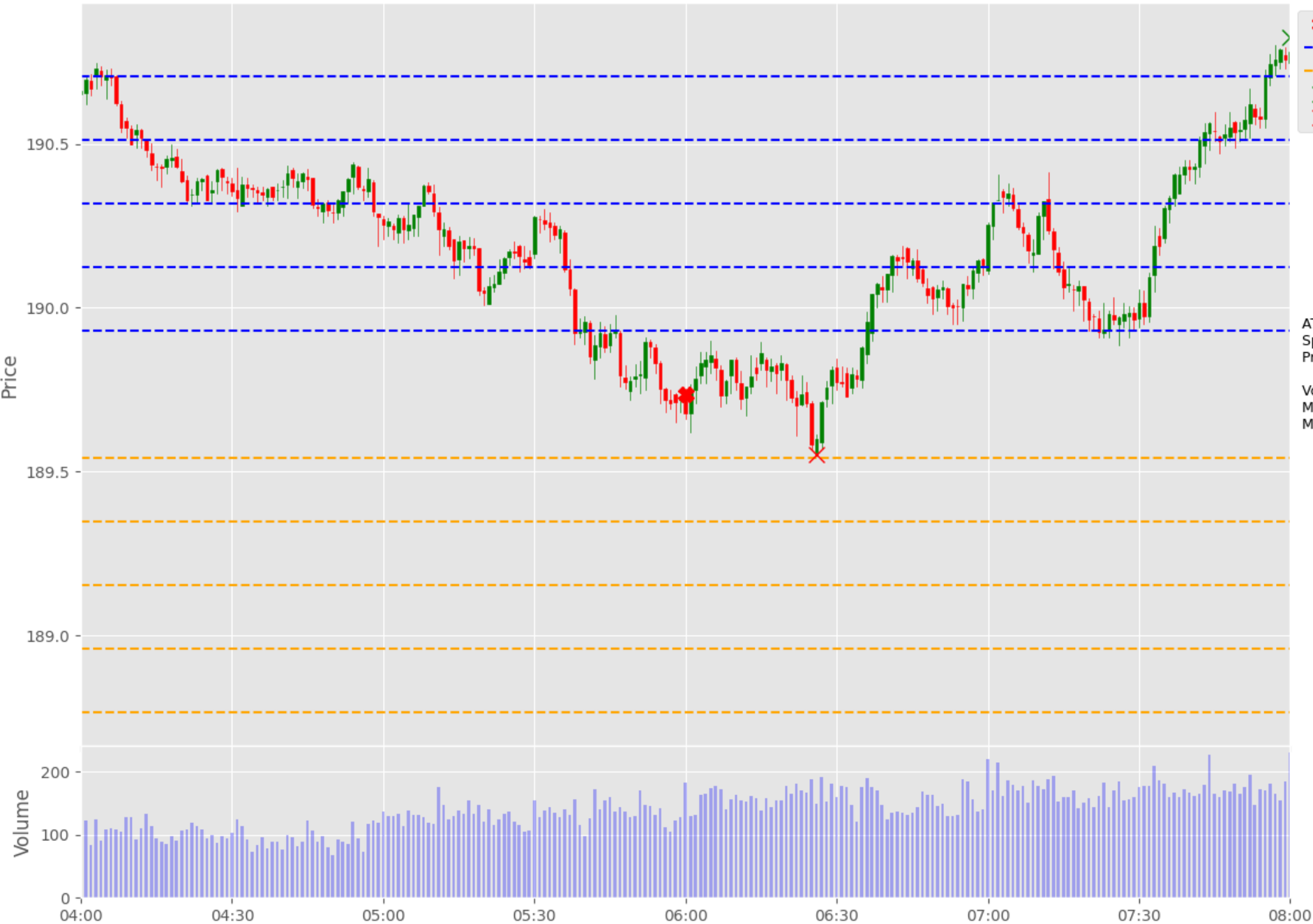
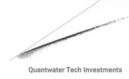
- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0586
Spread: 0.05700
Pre-ATR Volatility: 0.1577

Volatility Unit (ATR*1.5+spread): 0.1448
Max Movement: 2.64x
Min Movement: 0.21x

GBP GDP (YoY) (Q3) | Actual: 0.9 | Forecast: 0.9 | Previous: 0.3

C:GBPJPY Price Action - 2024-09-30 06:00 GMT

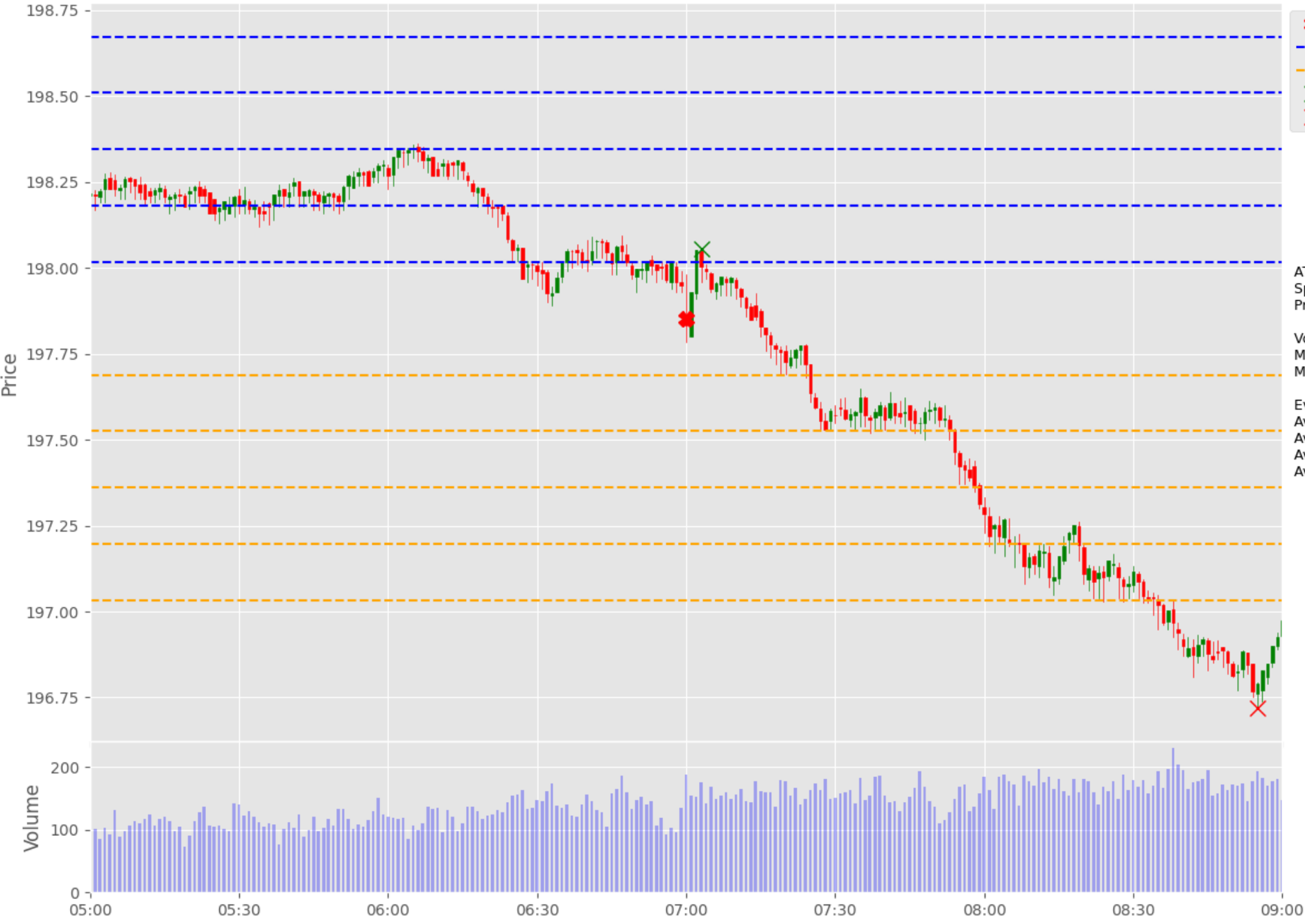


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0913
Spread: 0.05700
Pre-ATR Volatility: 0.5180
Volatility Unit (ATR*1.5+spread): 0.1939
Max Movement: 5.63x
Min Movement: 0.94x

GBP GDP (YoY) (Q3) | Actual: 0.7 | Forecast: 0.9 | Previous: 0.3

C:GBPJPY Price Action - 2024-11-15 07:00 GMT



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

ATR: 0.0714
Spread: 0.05700
Pre-ATR Volatility: 0.2000

Volatility Unit (ATR*1.5+spread): 0.1641
Max Movement: 1.23x
Min Movement: 6.90x

Event Summary:
Avg Volatility Unit: 0.1575
Avg Max Movement: 2.89x
Avg Min Movement: 0.79x
Avg Pre-ATR Volatility: 0.1971

GBP GDP (YoY) (Q3) | Actual: 1.0 | Forecast: 0.1 | Previous: 0.7

USD CB Consumer Confidence (Dec)



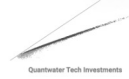
USD CB Consumer Confidence (Dec)

Event	USD CB Consumer Confidence (Dec)			Description
Actual:				<p>Conference Board (CB) Consumer Confidence measures the level of confidence consumers have in the economy. When consumers are optimistic, they tend to spend more which increases consumption and overall economic growth.</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:	113.0			
Previous:	111.7			
Time (GMT):	15:00			
Release Date	Actual	Forecast	Previous	
26-Nov-24	111.7	111.8	109.6	
29-Oct-24	108.7	99.5	99.2	
24-Sep-24	98.7	103.9	105.6	
27-Aug-24	103.3	100.9	101.9	
30-Jul-24	100.3	99.7	97.8	
25-Jun-24	100.4	100.0	101.3	

USD CB Consumer Confidence (Dec)
USDJPY



C:USDJPY Price Action - 2024-06-25 14:00 GMT



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

ATR: 0.0300
Spread: 0.08100
Pre-ATR Volatility: 0.0860
Volatility Unit (ATR*1.5+spread): 0.1260
Max Movement: 1.23x
Min Movement: 0.31x

USD CB Consumer Confidence (Dec) | Actual: 100.4 | Forecast: 100.0 | Previous: 101.3

C:USDJPY Price Action - 2024-07-30 14:00 GMT

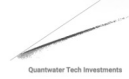


- ✳ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0672
Spread: 0.08100
Pre-ATR Volatility: 0.1530
Volatility Unit (ATR*1.5+spread): 0.1818
Max Movement: 1.68x
Min Movement: 3.88x

USD CB Consumer Confidence (Dec) | Actual: 100.3 | Forecast: 99.7 | Previous: 97.8

C:USDJPY Price Action - 2024-08-27 14:00 GMT



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



ATR: 0.0475
Spread: 0.08100
Pre-ATR Volatility: 0.1720
Volatility Unit (ATR*1.5+spread): 0.1522
Max Movement: 1.21x
Min Movement: 1.11x

USD CB Consumer Confidence (Dec) | Actual: 103.3 | Forecast: 100.9 | Previous: 101.9

C:USDJPY Price Action - 2024-09-24 14:00 GMT



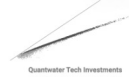
- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0803
Spread: 0.08100
Pre-ATR Volatility: 0.2350
Volatility Unit (ATR*1.5+spread): 0.2014
Max Movement: 0.04x
Min Movement: 3.30x



USD CB Consumer Confidence (Dec) | Actual: 98.7 | Forecast: 103.9 | Previous: 105.6

C:USDJPY Price Action - 2024-10-29 14:00 GMT

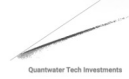


- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0867
Spread: 0.08100
Pre-ATR Volatility: 0.1230
Volatility Unit (ATR*1.5+spread): 0.2111
Max Movement: 0.42x
Min Movement: 3.24x

USD CB Consumer Confidence (Dec) | Actual: 108.7 | Forecast: 99.5 | Previous: 99.2

C:USDJPY Price Action - 2024-11-26 15:00 GMT



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

ATR: 0.0611
Spread: 0.08100
Pre-ATR Volatility: 0.1620

Volatility Unit (ATR*1.5+spread): 0.1727
Max Movement: 1.23x
Min Movement: 0.85x

Event Summary:
Avg Volatility Unit: 0.1745
Avg Max Movement: 0.92x
Avg Min Movement: 2.37x
Avg Pre-ATR Volatility: 0.1538



USD CB Consumer Confidence (Dec) | Actual: 111.7 | Forecast: 111.8 | Previous: 109.6

USD Durable Goods Orders (MoM)
(Nov) P



USD Durable Goods Orders (MoM) (Nov) P

Event	USD Durable Goods Orders (MoM) (Nov) P			Description
Actual:				<p>Durable Goods Orders reports the change in the total value of new orders for long lasting manufactured goods, including transportation items.</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:	-0.4%			
Previous:	0.2%			
Time (GMT):	13:30			
Release Date	Actual	Forecast	Previous	
27-Nov-24	0.2%	-0.8%	-0.4%	
25-Oct-24	-0.8%	-1.1%	-0.8%	
26-Sep-24	0.0%	-2.8%	9.9%	
26-Aug-24	9.9%	4.0%	-6.9%	
25-Jul-24	-6.6%	0.3%	0.1%	
27-Jun-24	0.1%	-0.5%	0.2%	

USD Durable Goods Orders (MoM)
(Nov) P
USDJPY



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



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

ATR: 0.0378
Spread: 0.08100
Pre-ATR Volatility: 0.0730
Volatility Unit (ATR*1.5+spread): 0.1377
Max Movement: 1.53x
Min Movement: 1.32x

USD Durable Goods Orders (MoM) (Nov) P | Actual: 0.1 | Forecast: -0.5 | Previous: 0.2

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: 0.08100
Pre-ATR Volatility: 0.1290
Volatility Unit (ATR*1.5+spread): 0.2271
Max Movement: 6.44x
Min Movement: 0.00x

USD Durable Goods Orders (MoM) (Nov) P | Actual: -6.6 | Forecast: 0.3 | Previous: 0.1

C:USDJPY Price Action - 2024-08-26 12:30 GMT



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

ATR: 0.0458
Spread: 0.08100
Pre-ATR Volatility: 0.1060
Volatility Unit (ATR*1.5+spread): 0.1497
Max Movement: 2.20x
Min Movement: 1.90x

USD Durable Goods Orders (MoM) (Nov) P | Actual: 9.9 | Forecast: 4.0 | Previous: -6.9

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

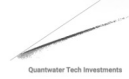


- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0640
Spread: 0.08100
Pre-ATR Volatility: 0.1090
Volatility Unit (ATR*1.5+spread): 0.1770
Max Movement: 4.94x
Min Movement: 0.21x

USD Durable Goods Orders (MoM) (Nov) P | Actual: 0.0 | Forecast: -2.8 | Previous: 9.9

C:USDJPY Price Action - 2024-10-25 12:30 GMT



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

ATR: 0.0379
Spread: 0.08100
Pre-ATR Volatility: 0.1230
Volatility Unit (ATR*1.5+spread): 0.1378
Max Movement: 1.45x
Min Movement: 1.10x

USD Durable Goods Orders (MoM) (Nov) P | Actual: -0.8 | Forecast: -1.1 | Previous: -0.8

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: 0.08100
Pre-ATR Volatility: 0.1280

Volatility Unit (ATR*1.5+spread): 0.1660
Max Movement: 1.28x
Min Movement: 3.57x

Event Summary:
Avg Volatility Unit: 0.1659
Avg Max Movement: 3.31x
Avg Min Movement: 0.91x
Avg Pre-ATR Volatility: 0.1080

USD Durable Goods Orders (MoM) (Nov) P | Actual: 0.2 | Forecast: -0.8 | Previous: -0.4

USD New Homes Sales (Nov)



USD New Homes Sales (Nov)

Event	USD New Homes Sales (Nov)			Description
Actual:				<p>New Home Sales measures the annualised number of new single-family homes that were sold during the prior month. When it's released ahead of Existing Home Sales, this report tends to have more impact because the two reports are highly correlated.</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:	650K			
Previous:	610K			
Time (GMT):	15:00			
Release Date	Actual	Forecast	Previous	
26-Nov-24	610	725	738	
24-Oct-24	738	719	709	
25-Sep-24	716	699	751	
23-Aug-24	739	624	668	
24-Jul-24	617	639	621	
26-Jun-24	619	636	698	

USD New Homes Sales (Nov)
USDJPY



C:USDJPY Price Action - 2024-06-26 12:30 GMT

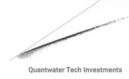


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0250
Spread: 0.08100
Pre-ATR Volatility: 0.0650
Volatility Unit (ATR*1.5+spread): 0.1185
Max Movement: 2.28x
Min Movement: 2.88x

USD New Homes Sales (Nov) | Actual: 619 | Forecast: 636 | Previous: 698

C:USDJPY Price Action - 2024-07-24 12:30 GMT



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

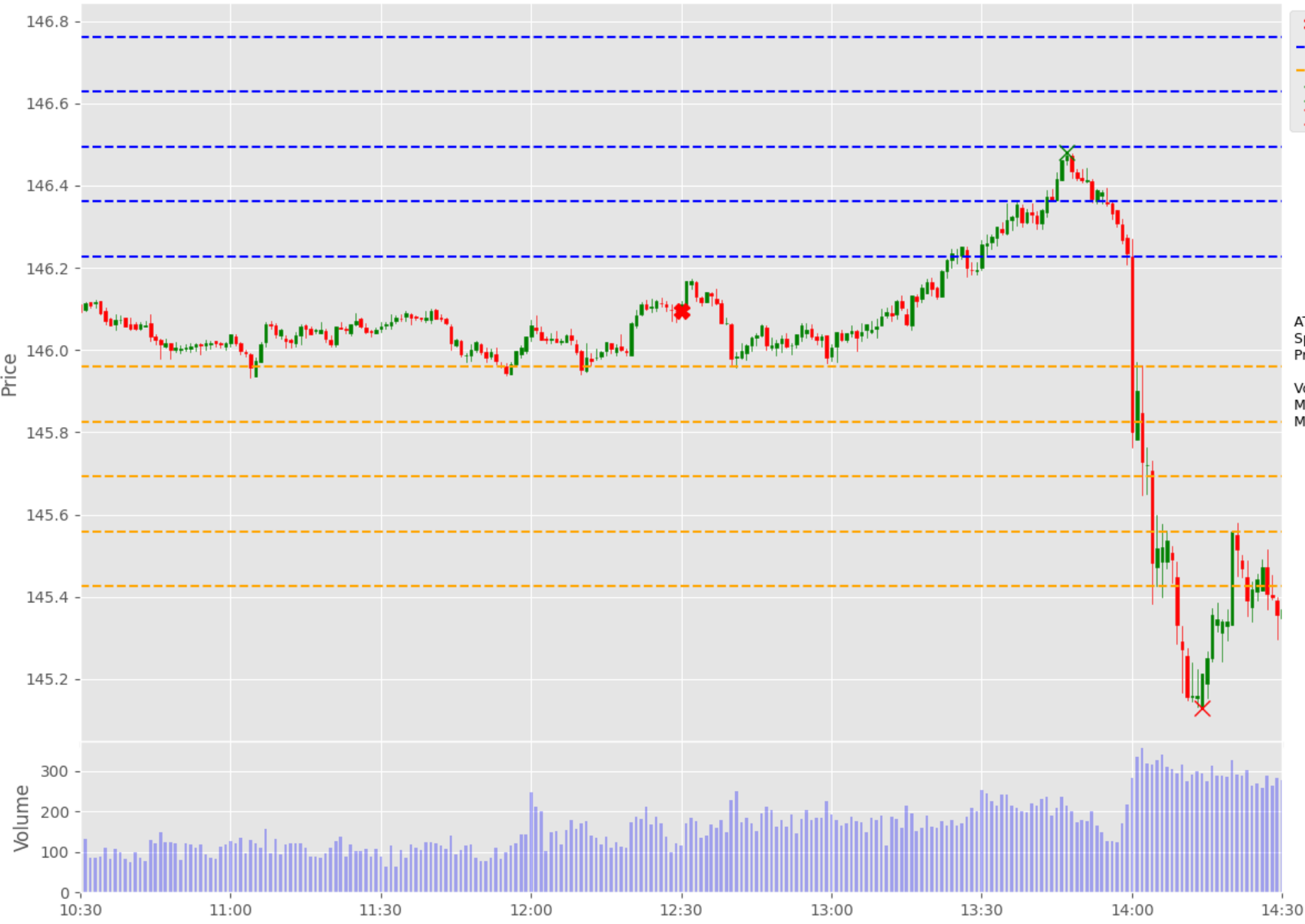
ATR: 0.0621
Spread: 0.08100
Pre-ATR Volatility: 0.2100

Volatility Unit (ATR*1.5+spread): 0.1742
Max Movement: 0.69x
Min Movement: 4.78x



USD New Homes Sales (Nov) | Actual: 617 | Forecast: 639 | Previous: 621

C:USDJPY Price Action - 2024-08-23 12:30 GMT

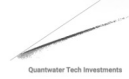


- ✱ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- X Max Peak
- X Min Peak

ATR: 0.0351
Spread: 0.08100
Pre-ATR Volatility: 0.1160
Volatility Unit (ATR*1.5+spread): 0.1337
Max Movement: 2.89x
Min Movement: 7.21x

USD New Homes Sales (Nov) | Actual: 739 | Forecast: 624 | Previous: 668

C:USDJPY Price Action - 2024-09-25 12:30 GMT



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

ATR: 0.0417
Spread: 0.08100
Pre-ATR Volatility: 0.0820
Volatility Unit (ATR*1.5+spread): 0.1436
Max Movement: 0.11x
Min Movement: 3.29x

USD New Homes Sales (Nov) | Actual: 716 | Forecast: 699 | Previous: 751

C:USDJPY Price Action - 2024-10-24 12:30 GMT



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

ATR: 0.0746
Spread: 0.08100
Pre-ATR Volatility: 0.2000

Volatility Unit (ATR*1.5+spread): 0.1929
Max Movement: 2.36x
Min Movement: 0.00x

USD New Homes Sales (Nov) | Actual: 738 | Forecast: 719 | Previous: 709

C:USDJPY Price Action - 2024-11-26 13:30 GMT



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

ATR: 0.0498
Spread: 0.08100
Pre-ATR Volatility: 0.2600

Volatility Unit (ATR*1.5+spread): 0.1557
Max Movement: 2.31x
Min Movement: 1.27x

Event Summary:
Avg Volatility Unit: 0.1526
Avg Max Movement: 1.67x
Avg Min Movement: 3.63x
Avg Pre-ATR Volatility: 0.1346

USD New Homes Sales (Nov) | Actual: 610 | Forecast: 725 | Previous: 738

USD Initial Jobless Claims



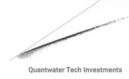
USD Initial Jobless Claims

Event	USD 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.</p> <p>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:				
Previous:	220K			
Time (GMT):	13:30			
Release Date	Actual	Forecast	Previous	
19-Dec-24	220	229	242	
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	

USD Initial Jobless Claims
USDJPY



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

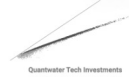


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0476
Spread: 0.08100
Pre-ATR Volatility: 0.1540
Volatility Unit (ATR*1.5+spread): 0.1524
Max Movement: 2.42x
Min Movement: 2.00x

USD 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: 0.0699
Spread: 0.08100
Pre-ATR Volatility: 0.2010
Volatility Unit (ATR*1.5+spread): 0.1859
Max Movement: 0.90x
Min Movement: 3.34x



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

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

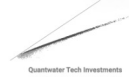


- ✿ Event Time
- - - +1 Volatility Unit
- - - -1 Volatility Unit
- ✕ Max Peak
- ✕ Min Peak

ATR: 0.0566
Spread: 0.08100
Pre-ATR Volatility: 0.1280
Volatility Unit (ATR*1.5+spread): 0.1660
Max Movement: 1.28x
Min Movement: 3.57x

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

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



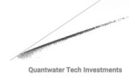
- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

ATR: 0.0570
Spread: 0.08100
Pre-ATR Volatility: 0.1240
Volatility Unit (ATR*1.5+spread): 0.1665
Max Movement: 2.04x
Min Movement: 0.83x



USD 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: 0.08100
Pre-ATR Volatility: 0.1740
Volatility Unit (ATR*1.5+spread): 0.1829
Max Movement: 0.69x
Min Movement: 2.61x



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

C:USDJPY Price Action - 2024-12-19 13:30 GMT



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

ATR: 0.0608
Spread: 0.08100
Pre-ATR Volatility: 0.1330

Volatility Unit (ATR*1.5+spread): 0.1722
Max Movement: 4.16x
Min Movement: 2.40x

Event Summary:
Avg Volatility Unit: 0.1707
Avg Max Movement: 1.47x
Avg Min Movement: 2.47x
Avg Pre-ATR Volatility: 0.1562

USD Initial Jobless Claims | Actual: 220 | Forecast: 229 | Previous: 242

Crude Oil Inventories



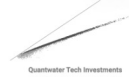
Crude Oil Inventories

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:	-0.934M			
Time (GMT):	16:00			
Release Date	Actual	Forecast	Previous	
18-Dec-24	-0.934	-1.600	-1.425	
11-Dec-24	-1.425	-1.000	-5.073	
04-Dec-24	-5.073	-1.600	-1.84	
27-Nov-24	-1.84	-1.30	0.545	
20-Nov-24	0.545	0.400	2.089	
14-Nov-24	2.089	0.400	2.149	

Crude Oil Inventories USDJPY



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)

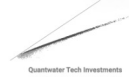


- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

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

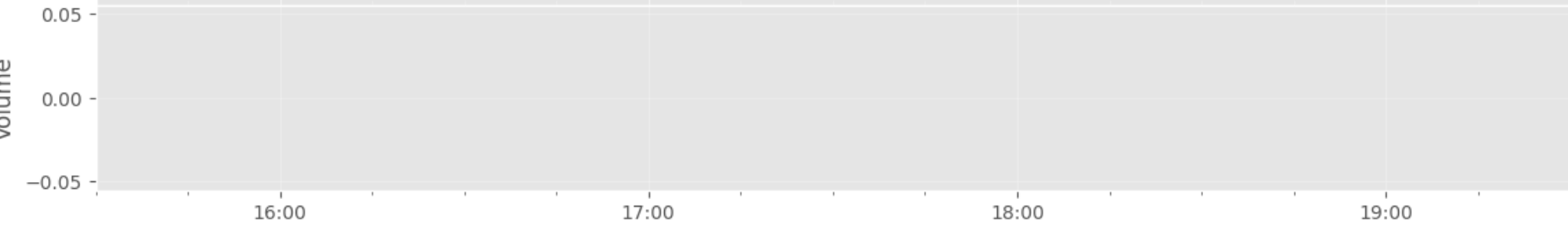
Crude Oil Inventories | Actual: 0.545 | Forecast: 0.400 | Previous: 2.089

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



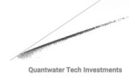
- Event Time
- +1 Volatility Unit
- 1 Volatility Unit
- Max Peak
- Min Peak

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: -1.84 | Forecast: -1.30 | 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

Volume

Crude Oil Inventories | Actual: -5.073 | Forecast: -1.600 | Previous: -1.84

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

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

Volume

-0.05

0.00

0.05

68.6

68.8

68.9

69.0

69.2

69.4

69.6

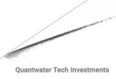
16:00

17:00

18:00

19:00

USOILRoll Price Action - 2024-12-18 17:30 UTC+2 (CEST)



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

Timeframe: 1 minute
ATR: 0.0554
Spread: 0.02500
Pre-ATR Volatility: 0.1900

Volatility Unit (ATR*1.5+spread): 0.1080
Max Movement: 3.26x
Min Movement: 0.88x

Event Summary:
Avg Volatility Unit: 0.1350
Avg Max Movement: 2.82x
Avg Min Movement: 3.86x
Avg Pre-ATR Volatility: 0.3064

Crude Oil Inventories | Actual: -0.934 | Forecast: -1.600 | Previous: -1.425

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

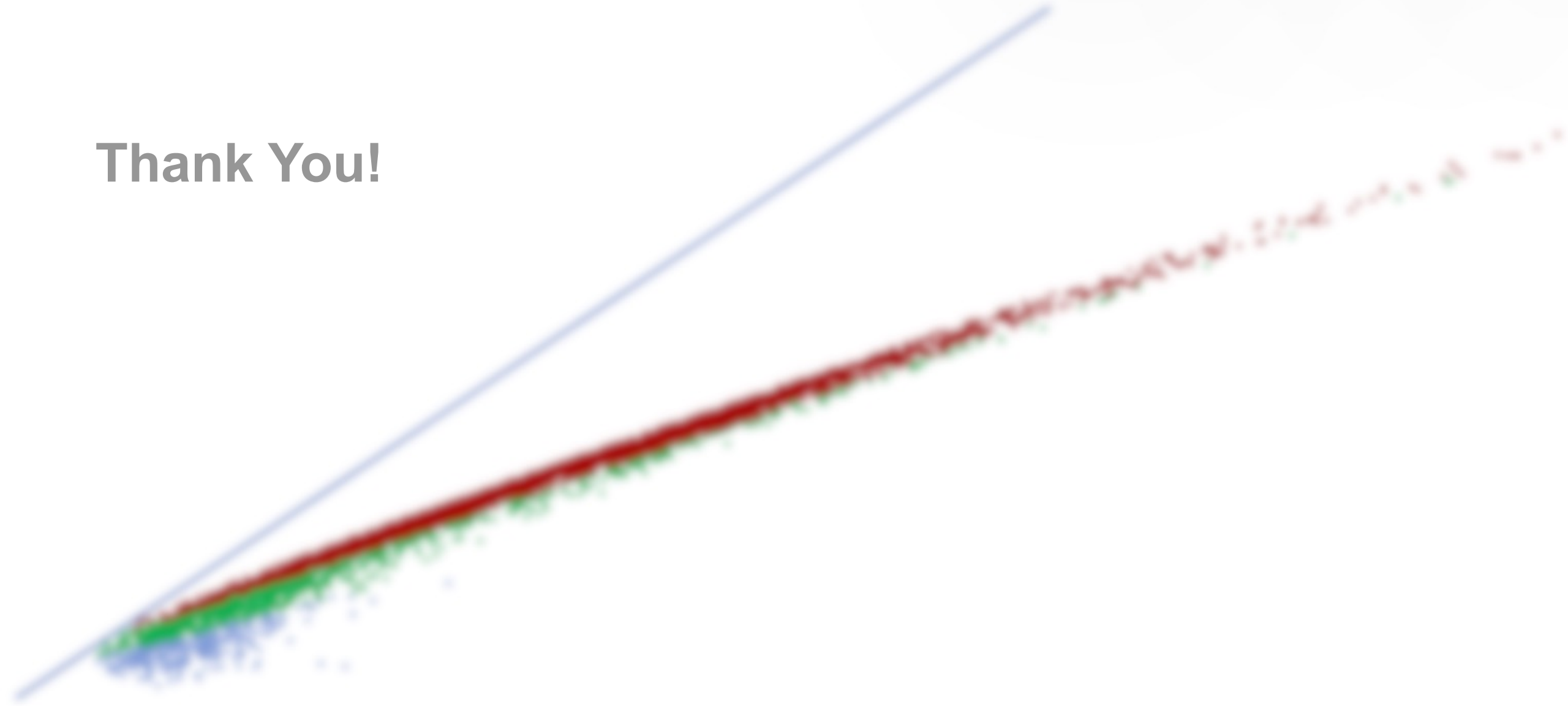
Using This Analysis

- 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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